

# **Exhibit 7**

Profit cks for Amtec 7/29/91

10010610	227.50	-	PW	M. Alpern	8-6
507	20.58	-	PW	M. Ellis	
810	223.75	-	PW	M. Horowitz	
832	256.25	-	PW	N. Hill	
844	316.25	-	PW	D. Horowitz	
101260	167.25	-	PW	M. Gold for A. Horvitz	

## **Exhibit 8**

## CHECKS

There are 3 books you will punch checks from:

1. CHECK IN BOOK (small book 8 1/2 X 5)
- 2. CHECK OUT BOOK (8 1/2 X 11 book)
3. BINDER WITH PROFIT CHECKS FOR 10 ACCT

Jodi will give you checks on a daily basis. She will give you an instruction sheet which will tell you what out going checks should be punched and the check date.

### CHECK CODES:

- ✕ A. PW - (Profit Withdrawal) Check that come from SETUPS in Binder are 10 account and always PW. On description type "check & stock name." Interest checks are also PW, on description type "check interest 'date'"

Pinks - Div and Interest are always PW. Must have description. Separate by customer then add total for each customer. For DIV Pinks - if description is exactly same - one check if not then separate checks

- + B. CW - (Capital Withdrawal) are customer request that must go out. On description type "check"

- C. DT - (Debit Transfer) are IRA distribution request. On description type "check year (eg 1994) distribution" DT monies must be added to CW totals

- D. CA - (Capital Addition) - checks received from customer. These are always (field -) On description type "check" (or check wire if indicated)

PW - DT - CW --> punch as (field +) debits

CA --> punch as (field -) credits



#### CHECK IN BOOK

Always punched as a CA --> (field -)

Checks coming in are always punched separately from check going out.

If there are checks coming in for different dates, they must be separated by date order then punch and run each date separately.

NOTE\*\* Checks coming on a date for which C/S has already been run should **not** go through MEMO01 & MEMO02 procedure. They should be put through on C/S sheets. Check with Jodi or Annette.

#### CHECKS GOING OUT

PW/CW/DT --> always punched as (field +)

You will usually have 2 sets of checks going out each day.

First set are LEVY CHECKS (1L002750 & 1L002730)

Levy checks are punched and run separately from all other checks because these checks are printed on Banker's Trust checks -BLUE CHECKS.

Second set are ALL other accounts.

These checks are printed on Manufacturer's check -YELLOW CHECKS.

Therefore, you will usually have 3 sets of checks daily.

1. CA - Checks coming in for current day
2. PW - Levy checks going out for next working day
3. CW/PW/DT - Checks for all other accounts going out for next working day

## ENTERING AND RUNNING CHECKS

Separate each set of checks by date order and do only one set at a time.

Get a tape of TOTALS for each set of check (totals for CA, PW-Levy, PW + CW + DT-all other accounts).

NOTE\*\* check amount for DT code are added with check for CW code.

Once you have your tapes for each set of check you are now ready to enter checks.

Key: MEMO01 and enter date working with

Check Name  
is a function  
of NAME  
1/24/96

~~For checks going out --> after punching acct # you must check 'check name' to see if it needs editing. Check Name should not have address information and should make sense to you.~~

~~NOTE\*\* All '1ST Trust IRA' accounts should be made payable to NAME on acct only and not to 1ST TRUST.~~

For checks coming in --> you do not need to edit the check name.

When you have entered all cust for date working with do CMD 7 to get totals. Check to make sure totals match your tape - if tape and screen do not match - do CMD 11 to go back and check you entries

Once your tape and screen matches CMD7 to end entries (This gives printout of total screen) then

Key: MEMO02 and enter date worked with

MEMO02 gives check journals with entries, check forms (outgoing checks only) and memos.

NOTE\*\* FOR LEVY CHECKS -- CHANGE CHECK FORM ON SPOOL FILE TO CHECKLE SO YOU WILL KNOW WHAT CHECKS TO PRINT ON BLUE CHECKS

All paper work from checks go in cabinet in Jodi's office.

Note\*\* To cancel or update a check before it hit C/S key: MEMO4 (this takes you to the pendcash file) Starting with record #1 scroll through the file for record to update or delete. This is a DFU screen--> CMD4 to delete --> CMD7 to end. Give audit log to Jodi.

## OTHER TYPES OF CHECKS

### MONTHLY & QUARTERLY WITHDRAWAL CHECKS

Key: MENU REQW

To add, delete or update the Monthly check file-->#1 (#13 for Quarterly check file)

Enter account # and check type (usually CW unless otherwise indicated).

After entry/update/deletion --> CMD7 to end then do #2--> Edit Report for Monthly checks (#14 for Quarterly checks)

Check Edit Report to see ~~if check name needs editing~~ --> *check name now a function of NAME* to edit go back to #1 for Monthly (#13 for Quarterly)--> enter acct # and Type--> make changes-->CMD7 to end --> re-run Monthly/Quarterly edit report. *ADDP*

Return paperwork to Annette or Jodi

Do not process checks until Jodi tells you to.

Once Jodi gives you instructions to process checks and the date for checks then do #3 to process Monthly checks (#15 for Quarterly checks)-- These check are usually dated for the first working day of the month.

You will get check journals and check forms -- print these check on YELLOW checks.

All paper work from Monthly/Quarterly checks go in cabinet in Jodi's office.



### EQUITY APPRECIATION CHECKS

These are done every quarter (after month end March - June - September - December Only). Frank will give OK to start processing these checks.

**Note:** Should be run only After E-O-M portfolio has been run.

### GO TO MENU EACHK

#1 Generate check amount -- ask for date portfolio was last updated through--> EOM date you just ran--> no report from this step.

After #1 do #2 to generate report with check amounts for Frank.

After this report is generated Frank or Erin will ask for **abbreviated portfolio** --> #6 --> gives ABPF forms and labels. (usually 2 copies of the ABPF forms are needed) ABPF forms are Blank forms the same size as your comp forms. Line up on printer is the same as comp line up.

They will also ask for abbreviated portfolio for acct 1A thru 1C to be printed on paper. You will run #6 on EACHK and print ABPF on paper for requested accounts.

#4 update check file --> lets you update ~~check name~~ and check amount for each quarter. If you update check amount, re-run #2 and give report to Frank.

Once Frank gives you the OK to process checks

~~First do #3 to run check name edit--> check check names to~~ *CHECK NAME NOW*  
~~see if they need editing.~~ *A FUNCTION OF NAME ADDR*

~~To edit check name go to #4--> enter acct#--> ENTER--> make changes --> CMD7--> re-run #3.~~

~~After checking "check names" you can process check with date given by Frank -- do #5 (will ask for 2 dates -date Port last updated to and check date) gives journals, checks and memos.~~

These check are printed on YELLOW check forms.

Checks, labels and check journal for EA checks go to cabinet in Jodi's office.

## NAME/ADDRESS FILE MAINTENANCE

### MENU NAMENU

To Enter/Update customer Name/Address files  
GO TO #1 ON MENU NAMENU

#### Action Codes:

A - Add new account  
C - Change

#### Types:

- 1 - Regular - Customer Master
- 2 - Duplicates (dup field is a 2 digit field --> 1st dup enter as 01)
- 3 - Mailing labels (use only lines 1,3,4,5--> line 2 does not print on label form)

To enter a new account # always check number before (to make sure you are not skipping numbers) and new account number (to make sure # has not been assigned to another acct).

- \* Check forms with customer account papers to make sure all information is correct.
- \* If customer account papers with Tax ID# is signed then you can confirm (C) Tax ID#.
- \* Short Name -Customer last name & initial
- \* Exempt Tax ID# (E) should also have N for 1099 forms.
- \* Check Group Name list to make sure group name is valid
- \* on new accts that are related to a retirement plan --> should have Y for agency acct (check with Annette/Jodi/Frank)
- \* Foreign acct (1FN) should have W/H rate  
If it does not have W/H rate do not enter  
check with Annette/Jodi for W/H rate  
To enter W/H rate - eg 15% enter as 1500  
Overseas address should have A(airmail) for comps, memo, statements
- \* 1CM accounts should have duplicates  
To MAURICE J COHN (Comp N - Memo H - Statement H)  
To MELVIN MARDER (Comp N - Memo N - Statement \_)
- \* 1EM account should have duplicates  
To MELVIN MARDER (Comp N - Memo N - Statement \_)

FOR PROFIT/DIVIDEND/INTEREST

S - send  
R - reinvest

FOR TYPE/BATCH

30/40 --> F for Frank  
50 --> J for Jodi  
30/70 --> A for Annette

To cancel a duplicate (type 2) or a mailing label (type 3)  
VIEW ACCT --> CMD4 (TO FLAG RECORD FOR DELETION)  
THEN CMD7 --> #2 ON MENU NAMENU (THIS REMOVES DELETED RECORD)

To cancel information on a master acct (type 1)  
FIELD EXIT THUR ALL THE FIELDS - DO NOT CMD4 ON A TYPE 1

If you change any information on a TYPE 1, take a print of screen  
after changes (PRINT key then RESET key). Give printout with  
account folder to Darlene.

- Report to Annette on any title or CKNAM changes



## NAME/ADDRESS REPORTS

### MENU NAMENU

- #5 - Prints name and address with duplicates and mailing. *NALIST01*
- #6 - Prints type 1 name and address with all customer information such as ID#. *NALIST02*
- #7 - Prints 'Short Name' report *NALIST05*
- #8 - Prints 'Group Name' report *NALIST04*

### OTHER NAME/ADDRESS REPORTS AND LABELS

TO RUN KEY THE FOLLOWING PROCEDURES IN BOLD LETTERS

- NALIST03** - Prints type 1 name and address only.
- NALIST06** - Prints name and address for selected Z acct.  
(1ZA,1ZB,1ZG,1ZR,1ZW)
- NALIST07** - Prints name and address for selected Z acct with  
send (S)
- NALABEL** - Prints full name and address labels for all acct.  
(Does not print acct#)
- EOYLABEL** - Print name and address labels - 2 line only-filing
- MALABEL** - Print mailing labels - (does not print account#)
- LA001D** - Print return address labels  
"Attn: Annette Bongiorno"
- NACARD** - Print name/address card

~~Note: ENTRY03 - Used to update old name/address files (can not be  
used while regular name/address is being used)~~

Old name/address file --> numeric acct #. We changed to New  
name/address --> alpha numeric acct # in May/92.

NAME/ADDRESS (GROUP NAME)

A J C  
Albert H  
Alpern M  
Alpern P  
Alpern J  
Alpern Leo  
Alpern Lew  
Alpern W  
Alpern S  
Angel A  
A & B  
Amsellem  
A & B-Glantz  
A & B-All  
Autera  
A & B-GM

Davis M  
Delaire  
DI Pascali

Gerber  
Gross  
Gaumont J  
Gelman E  
Ghertler E  
Gordon A  
Gordon N  
Gorek E  
Gladstone  
Gettinger  
Gurit-Hurw  
Goldworm  
Goldstein

Beaser S  
Bessoudo  
Blakeslee  
Blecker  
Blum J  
Blum M  
Blumenfeld  
Brill R  
Brodsky A  
Brown E  
Bromberg B  
Banque Pri  
Birchwood  
Bonventre  
Bloom  
BRAMAN  
BECKER

E & M  
Evenchick  
Engler  
Eldon  
Elins

Horowitz J  
Heller A  
Hershson A  
Hadassah  
Hubbard  
Hertz  
HELLER H

Kostin E  
Kahn-Lucky  
Kay M  
Kommit E  
Kugel D  
Konigsberg  
Katz-Wil  
Kaplan  
Kolodny  
Kantor  
KARYO R  
KAYE H

C & M  
Cohen S  
Chais S  
Carroll R  
Certilman  
Chalek S  
Charat H  
Cohn S  
Cooper C  
Crupi J  
Casanova  
Colvin  
Cohen R

Fine S  
Friedman D  
Friedman N  
Felder R  
Feldman I  
Fiterman  
Flax L  
Frenchman  
FRESHMAN W

Incus

Joel M  
Jaffe A  
Jac/Jor  
JAFEE R

Lieb/Berg  
Lipkin I  
Luria-Schl  
Levy N  
Lowit A  
Lane M  
Levi S  
Levine N  
Lieberbaum  
Langley R  
Lent  
Low



MORRISSEY

Maltz A  
Maccabee J  
Madoff B  
Madoff P  
Mann H  
May S  
Morse S  
Marden  
Mckinsey  
Merkin  
Meyers  
MARSHALL T  
MADISON

Natl BMF  
Nash

Orconsult

Picower J  
Paléologos  
Patt R  
Puchall R  
Perlen

Reaven  
Ru-Ann  
Roth L  
Roth B  
Reese  
Rackman E  
Radosh E  
Rel Zion  
Roman R  
Rose M  
Regen S  
Rechler  
Rosenberg  
Rimsky  
Rush  
Roth J  
ROSS  
RITUND

Smith M  
Shor D  
Shor S  
Sports  
Silver D  
Sage L  
Saratoga  
Scheer G  
Schneider  
Schrenell  
Schwartz D  
Schwartz R  
Shapiro D  
Shapiro S  
Shapiro N  
Shapiro C  
Simonds I  
Squad-St  
Starr E  
Steinberg  
Stettner D  
Stoller  
Schafler J  
Sala  
Sonet  
Salbe  
SYLVAN  
SINGER  
SACKS  
STONE

Tanney A  
Tavlin H  
Toder E  
TSG  
TEC UNION

Um  
Unflat  
UJA  
UPSHER

Webat  
Weinstein  
Weiss I  
Wiener M  
Washburn D  
Worms  
Wolfson  
Winters

Van Lanen

Yeoman R

Zeger B  
Zankel-Lef  
Zimmeth D

## Two-letter state abbreviations

It is essential that ZIP CODES always be used  
with the abbreviations on this list.

Alabama.....	AL	Missouri.....	MO ✓
Alaska.....	AK	Montana.....	MT ✓
Arizona.....	AZ	Nebraska.....	NE ✓
Arkansas.....	AR	Nevada.....	NV
California.....	CA	New Hampshire.....	NH
Colorado.....	CO	New Jersey.....	NJ
Connecticut.....	CT	New Mexico.....	NM
Delaware.....	DE	New York.....	NY
District of Columbia.....	DC	North Carolina.....	NC
Florida.....	FL	North Dakota.....	ND
Georgia.....	GA	Ohio.....	OH
Hawaii.....	HI	Oklahoma.....	OK ✓
Idaho.....	ID	Oregon.....	OR ✓
Illinois.....	IL	Pennsylvania.....	PA
Indiana.....	IN	Rhode Island.....	RI
Iowa.....	IA	South Carolina.....	SC
Kansas.....	KS	South Dakota.....	SD
Kentucky.....	KY	Tennessee.....	TN ✓
Louisiana.....	LA	Texas.....	TX ✓
Maine.....	ME	Utah.....	UT
Maryland.....	MD	Vermont.....	VT
Massachusetts.....	MA	Virginia.....	VA
Michigan.....	MI	Washington.....	WA ✓
Minnesota.....	MN	West Virginia.....	WV ✓
Mississippi.....	MS	Wisconsin.....	WI ✓
		Wyoming.....	WY ✓

## **Exhibit 9**



**BERNARD L. MADOFF**  
**Investment Securities**

Established 1960  
New York London

212 230-2424

800 221-2242

Telex 235130

Fax 212 486-8178

WE HAVE THIS DAY DEBITED YOUR  
ACCOUNT WITH THE FOLLOWING:

4/12/89

PW CHECK MCKESSON

9,000.00

CLIENT'S ACCOUNT NUMBER

ELFRIEDE TAYLOR

1-02015-1



67

BERNARD L. MADOFF

10397

1-30/210

4/12/89

PAY TO THE  
ORDER OF ELFRIEDE TAYLOR

\$ \*\*\*9000.00

EXACTLY \*\*\*\*9,000 DOLLARS 00 CENTS

DOLLARS



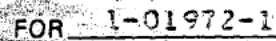
**MANUFACTURERS HANOVER**  
**TRUST COMPANY**  
40 Wall Street  
New York, N.Y. 10015

BERNARD L. MADOFF

FOR 1-02015-1

By **NON-NEGOTIABLE**  
Authorized Signature

MADTB02920900





**BERNARD L. MADOFF**  
**Investment Securities**

Established 1960  
New York London

212 230-2424

800 221-2242

Telex 235130

Fax 212 486-8178

WE HAVE THIS DAY DEBITED YOUR  
ACCOUNT WITH THE FOLLOWING:

8/16/89

PW CHECK HANNA

4,688.06

CLIENT'S ACCOUNT NUMBER

SYLVIA TORO

1-02011-1

**BERNARD L. MADOFF**

012154 1-30/210

8/16/89

PAY TO THE  
ORDER OF SYLVIA TORO

\$ \*\*\*4688.06

EXACTLY \*\*\*4,688 DOLLARS 06 CENTS

DOLLARS



**MANUFACTURERS HANOVER  
TRUST COMPANY**

40 Wall Street  
New York, N.Y. 10015

BERNARD L. MADOFF

FOR 1-02011-1

By

**NON-NEGOTIABLE**

Authorized Signature

MADTB02919858



**BERNARD L. MADOFF**  
**Investment Securities**

Established 1960  
New York London

212 230-2424

800 221-2242

Telex 235130

Fax 212 486-8178

WE HAVE THIS DAY DEBITED YOUR  
ACCOUNT WITH THE FOLLOWING:

2/01/91

CW CHECK

200,000.00

CLIENT'S ACCOUNT NUMBER

NORTH SHORE ATRIUM ASSOCIATES  
C/O RECKSON ASSOCIATES

1-01405-3



**BERNARD L. MADOFF**

020325 1-30/210

2/01 19 91

PAY TO THE ORDER OF NORTH SHORE ATRIUM ASSOCIATES

\$ 200000.00

EXACTLY \*\*200,000 DOLLARS 00 CENTS

DOLLARS



**MANUFACTURERS HANOVER  
TRUST COMPANY**  
40 Wall Street  
New York, N.Y. 10015

BERNARD L. MADOFF

FOR 1-01405-3

BY **NON-NEGOTIABLE**  
Authorized Signature



MADTB02915681



**BERNARD L. MADOFF**  
**Investment Securities**

Established 1960  
New York London

212 230-2424  
800 221-2242  
Telex 235130  
Fax 212 486-8178

WE HAVE THIS DAY DEBITED YOUR  
ACCOUNT WITH THE FOLLOWING:

5/30/95

PM CHECK REMITT

4,305-62

CLIENT'S ACCOUNT NUMBER

1-R0073-1

THERESA R RYAN  
LAURENCE J RYAN TRUSTEES  
U/D/T 11/20/91



69

**BERNARD L. MADOFF**

62-26  
311

2815-09

47475

5/30 1995

PAY  
TO THE  
ORDER OF

THERESA R RYAN LAURENCE J RYAN TRUSTEE U/D/T 11/20/91

\$ \*\*\*\*\*4305-62

EXACTLY \*\*\*\*\*4,305DOLLARS62CENTS

DOLLARS



Manufacturers Hanover Bank (Delaware)  
1201 Market Street  
Wilmington, Delaware 19801

BERNARD L. MADOFF

FOR 1-R0073-1

By

NON-NEGOTIABLE

Authorized Signature

MADTB01764387





Investment Securities  
Established 1960  
New York London

212 230-2424  
800 221-2242  
Telex 235130  
Fax 212 486-8178

WE HAVE THIS DAY DEBITED YOUR  
ACCOUNT WITH THE FOLLOWING:

11/25/98

PM CHECK CARDINAL WEALTH

666.00

CLIENT'S ACCOUNT NUMBER

M. CHARAT

1-C1046-1



BERNARD L. MADOFF

62-26  
311

2815-09

87905

11/25 1998

PAY TO THE ORDER OF M. CHARAT

\$\*\*\*\*\*666.00

EXACTLY \*\*\*\*\*666DOLLARS00CENTS

DOLLARS

Chase Manhattan Bank Delaware  
1201 Market Street  
Wilmington, DE 19801

BERNARD L. MADOFF

NON-NEGOTIABLE

FOR 1-C1046-1

By





**BERNARD L. MADOFF**  
**Investment Securities**  
Established 1960  
New York London

212 230-2424  
800 221-2242  
Telex 235130  
Fax 212 486-8178

WE HAVE THIS DAY DEBITED YOUR  
ACCOUNT WITH THE FOLLOWING:

9/15/98

PW CHECK PIER ONE IMPORTS

3,731.88

CLIENT'S ACCOUNT NUMBER

MANOH CHARAT

1-C1047-1



BERNARD L. MADOFF

62-26  
311

2815-09

86048

9/15 1998

PAY TO THE ORDER OF MANOH CHARAT

\$ \*\*\*\*\*3731.88

EXACTLY \*\*\*\*\*3,731DOLLARS08CENTS

DOLLARS

Chase Manhattan Bank Delaware  
1201 Market Street  
Wilmington, DE 19801

BERNARD L. MADOFF

NON-NEGOTIABLE

FOR 1-C1047-1

By





**BERNARD L. MADOFF**  
**Investment Securities**

Established 1960  
New York London

08-01789 cgm Doc 13869-11 Filed 08/12/16 Entered 08/12/16 11:22:35 Exhibit  
Exs. 7 thru 18 Greenblatt 2nd Supp. PW Ex. Rpt. Pg 23 of 63

212 230-2424  
800 221-2242  
Telex 235130  
Fax 212 486-8178

WE HAVE THIS DAY DEBITED YOUR  
ACCOUNT WITH THE FOLLOWING:

9/15/98

PM CHECK PIER ONE IMPORTS

401-88

CLIENT'S ACCOUNT NUMBER

JOSEPH ANTHONY CRUPI  
AND EILEEN CRUPI J/T WROS

1-C1094-1



BERNARD L. MADOFF

62-26  
311

2815-09

86050

9/15 19 98

PAY  
TO THE  
ORDER OF

JOSEPH ANTHONY CRUPI AND EILEEN CRUPI J/T WROS

\$ \*\*\*\*\*401.88

EXACTLY \*\*\*\*\*601DOLLARS88CENTS

DOLLARS

Chase Manhattan Bank Delaware  
1201 Market Street  
Wilmington, DE 19801

BERNARD L. MADOFF

NON-NEGOTIABLE

FOR 1-C1094-1

By





Established 1960  
New York London

212 230-2424  
800 221-2242  
Telex 235130  
Fax 212 486-8178

WE HAVE THIS DAY DEBITED YOUR  
ACCOUNT WITH THE FOLLOWING:

11/17/98

CH CHECK

1,000.00

CLIENT'S ACCOUNT NUMBER

JOSEPH ANTHONY CRUPI  
AND EILEEN CRUPI J/T WROS

1-C1094-1



BERNARD L. MADOFF

62-26  
311

2815-09

87825

11/17/98

PAY  
TO THE  
ORDER OF

JOSEPH ANTHONY CRUPI AND EILEEN CRUPI J/T WROS

\$ 000001000.00

EXACTLY 000001.000DOLLARS00CENTS

DOLLARS

Chase Manhattan Bank Delaware  
1201 Market Street  
Wilmington, DE 19801

BERNARD L. MADOFF

NON-NEGOTIABLE

FOR 1-C1094-1

By



## **Exhibit 10**

**Exhibit 10 - Reconciliation of the Fictitiously Reported Trades Associated with the PW Transactions for BLMIS Account 1B0022**

ID	Signifies line items which should be aggregated to compare the fictitious profits from the total reported trading to the PW Transaction(s) Unique identifiers for each PW Transaction related to the Participating Accounts
----	--

		Trading Activity by Security				Profit Withdrawal Transactional Detail				Bates References	
ID	Account	Transaction Description	Long Value	Short Value	Reported Profit	Date	Transaction Description	Tran Code	Amount (\$)	Diff	BLMIS Customer Statement
1	1B0022	TRW INC	(99,886)	102,692	2,807	11/24/1986	CHECK TRW	PW	(2,807)	-	MF00077783-83
2	1B0022	HOLIDAY CP DELA	(99,975)	103,978	4,003	2/5/1987	CHECK HOLIDAY CORP	PW	(4,003)	-	MF00057516-16
3	1B0022	ANHEUSER BUSCH COS INC	(100,389)	104,637	4,248	4/7/1987	CHECK ANHEUSER BUSCH	PW	(4,248)	-	MF00101120-20
4	1B0022	TRANSCO ENERGY CO	(99,960)	103,705	3,745	6/10/1987	CHECK TRANSCO CO	PW	(3,745)	-	MF00102745-45
5	1B0022	AGS COMPUTERS INC	(99,425)	103,402	3,977	8/21/1987	CHECK AGS COMPUTERS	PW	(3,977)	-	MF00060870-70
6	1B0022	GROLIER INC	(98,827)	103,025	4,198	10/26/1987	CHECK GROLIER	PW	(4,198)	-	MF00062043-43
7	1B0022	BRISTOL MYERS CO	(99,792)	103,530	3,738	1/26/1988	CHECK BRISTOL MYERS	PW	(3,738)	-	MF00539007-07
8	1B0022	ADVANCED SYSTEMS INC	(99,970)	103,969	3,999	3/30/1988	CHECK ADVANCED SYSTEMS	PW	(3,999)	-	MF00537297-97
9	1B0022	INTERCO INC	(99,934)	104,179	4,245	5/25/1988	CHECK INTERCO	PW	(4,245)	-	MF00535095-95
10	1B0022	AMFAC INC	(99,975)	103,727	3,752	8/8/1988	CHECK AMFAC	PW	(3,752)	-	MF00534133-33
11	1B0022	COMPAQ COMPUTER CORP	(99,218)	103,186	3,968	10/12/1988	CHECK COMPAQ COMPUTERS	PW	(3,968)	-	MF00532138-38
12	1B0022	PNC FINL CORP	(99,220)	102,387	3,167	12/5/1988	CHECK PNC FINL	PW	(3,167)	-	MF00529912-12
13	1B0022	RJR NABISCO	(100,256)	103,943	3,687	2/3/1989	CHECK GENERAL CINEMA	PW	(3,687)	-	MF00041212-12
14	1B0022	PHELPS DODGE CORP	(99,971)	103,965	3,993	4/11/1989	CHECK PHELPS	PW	(3,993)	-	MF00043619-19
15	1B0022	DURR FILLAUER MED INC	(99,088)	103,293	4,205	6/20/1989	CHECK DURR FILLAUER MED	PW	(4,205)	-	MF00046686-86
16	1B0022	INLAND STEEL IND INC	(99,992)	103,745	3,753	8/18/1989	CHECK INLAND	PW	(3,753)	-	MF00048292-92
17	1B0022	AMERICAN MAIZE PRODUCTS	(99,821)	-	(99,821)	10/20/1989	CHECK AMERICAN MAIZE	PW	(3,990)	-	MF00051811-11
	1B0022	AMERICAN FRUCTOSE CORP	-	103,811	103,811					-	
	1B0022				3,990				(3,990)	-	
18	1B0022	WESTINGHOUSE ELEC CO	(98,175)	101,857	3,682	2/16/1990	CHECK WESTINGHOUSE	PW	(3,682)	-	MF00023122-22
19	1B0022	SEAGULL ENERGY CORP	(99,974)	103,975	4,001	4/20/1990	CHECK SEAGULL	PW	(4,001)	-	MF00031064-64
20	1B0022	SUN MICROSYSTEMS INC	(99,343)	103,571	4,228	6/25/1990	CHECK SUN MICROSYSTEMS	PW	(4,228)	-	MF00038708-08
21	1B0022	IMMUNEX CORP	(99,402)	103,130	3,728	8/28/1990	CHECK IMMUNEX	PW	(3,728)	-	MF00035710-10
22	1B0022	AMERICAN FILM TECH INC	(99,994)	103,998	4,004	11/5/1990	CHECK AMERICAN FILM	PW	(4,004)	-	MF00032524-24
23	1B0022	PFIZER INC	(99,422)	102,590	3,168	12/27/1990	CHECK PFIZER	PW	(3,168)	-	MF00024487-87
24	1B0022	MEDCO CONTAINMENT SERVICES	(99,951)	103,694	3,743	3/7/1991	CHECK MEDCO	PW	(3,743)	-	MF00540999-99
25	1B0022	XOMA CORP	(99,712)	103,207	3,496	5/13/1991	CHECK XOMA	PW	(3,496)	-	MF00487120-20
26	1B0022	HEALTHSOUTH REHAB CORP	(98,400)	101,630	3,230	7/17/1991	CHECK HEALTH SOUTH	PW	(3,230)	-	MF00483468-68
27	1B0022	LIBERTY NATL	(98,769)	99,130	361	7/22/1991	CHECK LIBERTY NATL	PW	(361)	-	MF00483468-68
28	1B0022	THERMO ELECTRON CORP	(99,635)	102,628	2,993	9/5/1991	CHECK THERMO	PW	(2,993)	-	MF00479329-29
29	1B0022	CHAMBERS DEVELOPMENT CO	(99,253)	102,727	3,474	11/13/1991	CHECK CHAMBERS	PW	(3,474)	-	MF00475097-97
30	1B0022	PHIL CORP	(100,036)	102,488	2,452	12/27/1991	CHECK PHL CORP	PW	(2,452)	-	MF00472955-55
31	1B0022	EMERSON ELEC CO	(99,313)	103,282	3,969	3/5/1992	CHECK LIEBERT	PW	(3,969)	-	MF00467121-21
32	1B0022	FLEET/NORSTAR FINL GROUP INC	(99,380)	101,986	2,606	4/28/1992	CHECK FLEET NORSTAR	PW	(2,606)	-	MF00464895-95
33	1B0022	PEP BOYS MANNY MOE & JACK	(99,467)	102,094	2,628	6/16/1992	CHECK PEP BOYS	PW	(2,628)	-	MF00460631-31
34	1B0022	HOME DEPOT INC	(98,356)	102,285	3,929	8/21/1992	CHECK HOME DEPOT	PW	(3,929)	-	MF00456671-71

**Exhibit 10 - Reconciliation of the Fictitiously Reported Trades Associated with the PW Transactions for BLMIS Account 1B0022**

<div> <div>ID</div> </div>	Signifies line items which should be aggregated to compare the fictitious profits from the total reported trading to the PW Transaction(s) Unique identifiers for each PW Transaction related to the Participating Accounts
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		Trading Activity by Security				Profit Withdrawal Transactional Detail				Bates References	
ID	Account	Transaction Description	Long Value	Short Value	Reported Profit	Date	Transaction Description	Tran Code	Amount (\$)	Diff	BLMIS Customer Statement
35	1B0022	TIME WARNER INC	(100,145)	102,775	2,629	10/6/1992	CHECK TIME WARNER	PW	(2,629)	-	MF00452273-73
36	1B0022	A L LABORATORIES INC	(100,056)	101,153	1,097	11/12/1992	CHECK AL LABS	PW	(1,097)	-	MF00450096-96
37	1B0022	STATE STR BOSTON CORP	(95,286)	97,964	2,678	1/6/1993	CHECK STATE STREET	PW	(2,678)	-	MF00435971-71
38	1B0022	AMERICAN BRANDS INC	(200,180)	204,558	4,379	2/18/1993	CHECK AMERICAN BRANDS	PW	(4,379)	-	MF00430570-70
39	1B0022	MBNA CORP	(200,214)	203,967	3,753	3/17/1993	CHECK MBNA	PW	(3,753)	-	MF00425573-73
40	1B0022	DSC COMMUNICATIONS CORP	(199,899)	207,898	7,999	5/20/1993	CHECK DSC COMM	PW	(7,999)	-	MF00416422-22
41	1B0022	SOUTHWESTERN BELL CORP	(200,361)	203,872	3,511	6/28/1993	CHECK SOUTHWESTERN BELL	PW	(3,511)	-	MF00403914-14
42	1B0022	ANDARKO PETROLEUM CORP	(199,770)	206,325	6,555	8/23/1993	CHECK ANADARKO	PW	(6,555)	-	MF00381082-82
43	1B0022	ENRON CORP	(200,306)	203,557	3,251	9/28/1993	CHECK ENRON	PW	(3,251)	-	MF00355549-49
44	1B0022	SNAPPLE BEVERAGE CORP	(200,335)	203,840	3,505	11/4/1993	CHECK SNAPPLE	PW	(3,505)	-	MF00332005-05
45	1B0022	HUFFY CORPORATION	(200,125)	205,759	5,634	12/14/1993	CHECK HUFFY	PW	(5,634)	-	MF00341958-58
46	1B0022	AMERITECH CORP	(200,528)	203,033	2,505	2/8/1994	CHECK AMERITECH	PW	(2,505)	-	MF00305887-87
47	1B0022	COMCAST CORP	(200,686)	207,706	7,020	4/15/1994	CHECK COMCAST	PW	(7,020)	-	MF00284418-18
48	1B0022	AUTOZONE INC	(200,978)	202,228	1,250	5/19/1994	CHECK AUTOZONE	PW	(1,250)	-	MF00272894-94
49	1B0022	GENERAL ELECTRIC CO	(200,955)	203,211	2,256	6/22/1994	CHECK GEN ELECTRIC	PW	(2,256)	-	MF00231670-70
50	1B0022	GENERAL MOTORS CORP	(201,119)	206,024	4,904	8/11/1994	CHECK GEN MOTORS	PW	(4,904)	-	MF00321079-79
51	1B0022	CATERPILLAR INC	(201,338)	203,350	2,013	9/19/1994	CHECK CATERPILLAR	PW	(2,013)	-	MF00258439-39
52	1B0022	HUDSON FOODS INC	(200,679)	204,813	4,135	11/14/1994	CHECK HUDSON FOODS	PW	(4,135)	-	MF00318210-10
53	1B0022	AUTODESK INC	(201,362)	203,626	2,264	12/14/1994	CHECK AUTO DESK	PW	(2,264)	-	MF00237856-56
54	1B0022	PACIFIC SCIENTIFIC CO	(201,364)	203,882	2,518	2/7/1995	CHECK PACIFIC	PW	(2,518)	-	MF00200501-01
55	1B0022	ALUMINUM COMPANY OF AMERICA	(202,446)	205,230	2,784	3/14/1995	CHECK ALUMINUM	PW	(2,784)	-	MF00217996-96
56	1B0022	HOME DEPOT	(201,607)	208,670	7,063	5/15/1995	CHECK HOME DEPOT	PW	(7,063)	-	MF00166239-39
57	1B0022	MICRON TECHNOLOGY INC	(202,538)	203,803	1,265	6/16/1995	CHECK MICRON	PW	(1,265)	-	MF00161596-96
58	1B0022	KLUCKIE & SOFFA INDUSTRIES	(201,806)	207,485	5,679	7/27/1995	CHECK KULICKE & SOFFA	PW	(5,679)	-	MF00213489-89
59	1B0022	TEXAS INSTRUMENTS INC	(202,601)	204,370	1,769	9/13/1995	CHECK TEXAS INSTRUMENT	PW	(1,769)	-	MF00113636-36
60	1B0022	SAFEGUARD SCIENTIFICS INC	(202,676)	204,957	2,281	10/18/1995	CHECK SAFEGUARD	PW	(2,281)	-	MF00114016-16
61	1B0022	APPLIED MATERIALS INC	(202,800)	205,335	2,535	11/15/1995	CHECK APPLIED MATERIALS	PW	(2,535)	-	MF00107990-90
62	1B0022	DEERE & CO	(202,902)	203,920	1,019	1/4/1996	CHECK DEERE & CO	PW	(1,019)	-	MDPTPP00129261-62
63	1B0022	FEDERAL NATIONAL MTG ASSN	(203,514)	206,309	2,795	2/14/1996	CHECK FED NATL MORTGAGE	PW	(2,795)	-	MDPTPP00129263-65
64	1B0022	GENERAL MOTORS CORP	(203,814)	208,400	4,586	4/4/1996	CHECK GEN MOTORS CORP	PW	(4,586)	-	MDPTPP00129269-70
65	1B0022	CENTOCOR INC	(202,872)	206,680	3,808	5/23/1996	CHECK CENTOCOR	PW	(3,808)	-	MDPTPP00129271-72
66	1B0022	COCA COLA CO	(203,999)	207,822	3,823	6/26/1996	CHECK COCA COLA	PW	(3,823)	-	MDPTPP00129273-74
67	1B0022	CHRYSLER CORP	(204,068)	205,856	1,788	7/30/1996	CHECK CHRYSLER CORP	PW	(1,788)	-	MDPTPP00129275-76
68	1B0022	SAFEGUARD SCIENTIFICS INC	(204,416)	208,254	3,838	9/5/1996	CHECK SAFEGUARD	PW	(3,838)	-	MDPTPP00129279-80
69	1B0022	HERSHEY FOODS CORP	(102,199)	102,457	258	10/7/1996	CHECK HERSHEY FOODS	PW	(258)	-	MDPTPP00129281-82
70	1B0022	JONES APPAREL GROUP INC	(102,175)	104,469	2,294	10/16/1996	CHECK JONES APPAREL	PW	(2,294)	-	MDPTPP00129281-82

Exhibit 10 - Reconciliation of the Fictitiously Reported Trades Associated with the PW Transactions for BLMIS Account 1B0022

	Signifies line items which should be aggregated to compare the fictitious profits from the total reported trading to the PW Transaction(s)
ID	Unique identifiers for each PW Transaction related to the Participating Accounts

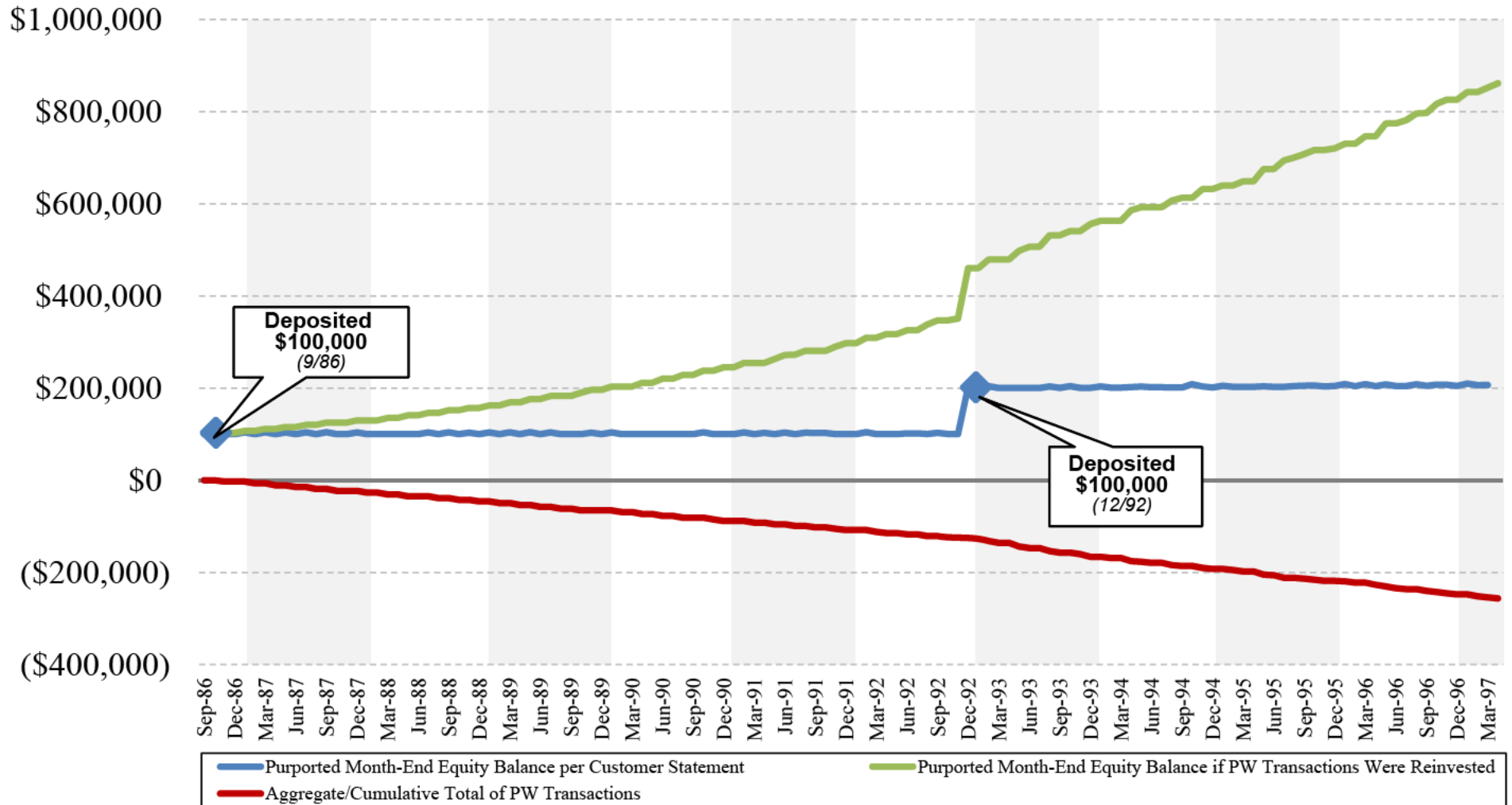
Trading Activity by Security						Profit Withdrawal Transactional Detail				Bates References	
ID	Account	Transaction Description	Long Value	Short Value	Reported Profit	Date	Transaction Description	Tran Code	Amount (\$)	Diff	BLMIS Customer Statement
71	1B0022	NEWBRIDGE NETWORKS CORP	(204,674)	207,492	2,819	11/12/1996	CHECK NEWBRIDGE NETWORKS	PW	(2,819)	-	MDPTPP00129283-84
72	1B0022	FIRST USA INC	(204,691)	206,992	2,301	12/17/1996	CHECK FIRST USA	PW	(2,301)	-	MDPTPP00129285-86
73	1B0022	DEAN WITTER DISCOVER & CO	(204,709)	208,802	4,093	2/19/1997	CHECK DEAN WITTER	PW	(4,093)	-	MDPTPP00129289-90
74	1B0022	NATIONS BANK CORP	(205,794)	208,105	2,311	3/26/1997	CHECK NATIONS BANK	PW	(2,311)	-	MDPTPP00129291-92
75	1B0022	PHILIP MORRIS COMPANIES INC	(206,117)	208,440	2,323	4/29/1997	CHECK PHILIP MORRIS	PW	(2,323)	-	MDPTPP00129293-94
			(\$11,162,381)	\$11,418,827	\$256,447				(\$256,447)	\$0	



# **Exhibit 11**

# Exhibit 11 - BLMIS Account 1B0022

## Purported Month-End Equity Balance vs. Purported Month-End Equity Balance if PW Transactions Were Reinvested



**NOTE:** The Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held in the account at each respective month-end reporting period.

## **Exhibit 11A**

Exhibit 11A - Detailed Analysis of the Purported Month-End Equity Balance vs. the Purported Month-End Equity Balance if PW Transactions Were Reinvested for BLMIS Account 1B0022

As Reported									If REINVESTED				
Account	Statement Date	Reported Beginning Monthly Purported Equity <sup>[1]</sup>	Reported Ending Monthly Purported Equity <sup>[1]</sup>	Purported Gain	Purported Gain as a Percentage of the Reported Beginning Monthly Purported Equity	Monthly PW Transactions	Cumulative Total of PW Transactions	Principal Added	Revised Beginning Purported Equity Balance <sup>[2]</sup>	Revised Purported Gain <sup>[3]</sup>	Revised Ending Purported Equity Balance <sup>[2]</sup>	Beginning Bates	Ending Bates
1B0022	9/30/1986	\$ -	\$ 100,000	\$ -	0.00%	\$ -	\$ -	\$ 100,000	\$ -	\$ -	\$ 100,000	MF00064856	MF00064856
1B0022	10/31/1986	\$ 100,000	\$ 100,000	\$ -	0.00%	\$ -	\$ -		\$ 100,000	\$ -	\$ 100,000	MF00065607	MF00065607
1B0022	11/30/1986	\$ 100,000	\$ 100,000	\$ 2,807	2.81%	\$ (2,807)	\$ (2,807)		\$ 100,000	\$ 2,807	\$ 102,807	MF00077783	MF00077783
1B0022	12/31/1986	\$ 100,000	\$ 100,000	\$ -	0.00%	\$ -	\$ (2,807)		\$ 102,807	\$ -	\$ 102,807	MF00067077	MF00067077
1B0022	1/31/1987	\$ 100,000	\$ 104,003	\$ 4,003	4.00%	\$ -	\$ (2,807)		\$ 102,807	\$ 4,115	\$ 106,921	MF00057233	MF00057233
1B0022	2/28/1987	\$ 104,003	\$ 100,000	\$ -	0.00%	\$ (4,003)	\$ (6,809)		\$ 106,921	\$ -	\$ 106,921	MF00057516	MF00057516
1B0022	3/31/1987	\$ 100,000	\$ 104,248	\$ 4,248	4.25%	\$ -	\$ (6,809)		\$ 106,921	\$ 4,542	\$ 111,463	MF00058333	MF00058333
1B0022	4/30/1987	\$ 104,248	\$ 100,000	\$ -	0.00%	\$ (4,248)	\$ (11,057)		\$ 111,463	\$ -	\$ 111,463	MF00101120	MF00101120
1B0022	5/31/1987	\$ 100,000	\$ 103,745	\$ 3,745	3.74%	\$ -	\$ (11,057)		\$ 111,463	\$ 4,174	\$ 115,637	MF00101902	MF00101902
1B0022	6/30/1987	\$ 103,745	\$ 100,000	\$ -	0.00%	\$ (3,745)	\$ (14,802)		\$ 115,637	\$ -	\$ 115,637	MF00102745	MF00102745
1B0022	7/31/1987	\$ 100,000	\$ 103,977	\$ 3,977	3.98%	\$ -	\$ (14,802)		\$ 115,637	\$ 4,599	\$ 120,236	MF00059168	MF00059168
1B0022	8/31/1987	\$ 103,977	\$ 100,000	\$ -	0.00%	\$ (3,977)	\$ (18,779)		\$ 120,236	\$ -	\$ 120,236	MF00060870	MF00060870
1B0022	9/30/1987	\$ 100,000	\$ 104,198	\$ 4,198	4.20%	\$ -	\$ (18,779)		\$ 120,236	\$ 5,047	\$ 125,283	MF00061149	MF00061149
1B0022	10/31/1987	\$ 104,198	\$ 100,000	\$ -	0.00%	\$ (4,198)	\$ (22,976)		\$ 125,283	\$ -	\$ 125,283	MF00062043	MF00062043
1B0022	11/30/1987	\$ 100,000	\$ 100,000	\$ -	0.00%	\$ -	\$ (22,976)		\$ 125,283	\$ -	\$ 125,283	MF00062983	MF00062983
1B0022	12/31/1987	\$ 100,000	\$ 103,738	\$ 3,738	3.74%	\$ -	\$ (22,976)		\$ 125,283	\$ 4,683	\$ 129,966	MF00063864	MF00063864
1B0022	1/31/1988	\$ 103,738	\$ 100,000	\$ -	0.00%	\$ (3,738)	\$ (26,714)		\$ 129,966	\$ -	\$ 129,966	MF00539007	MF00539007
1B0022	2/29/1988	\$ 100,000	\$ 100,000	\$ -	0.00%	\$ -	\$ (26,714)		\$ 129,966	\$ -	\$ 129,966	MF00540063	MF00540063
1B0022	3/31/1988	\$ 100,000	\$ 100,000	\$ 3,999	4.00%	\$ (3,999)	\$ (30,713)		\$ 129,966	\$ 5,197	\$ 135,163	MF00537297	MF00537297
1B0022	4/30/1988	\$ 100,000	\$ 100,000	\$ -	0.00%	\$ -	\$ (30,713)		\$ 135,163	\$ -	\$ 135,163	MF00538573	MF00538573
1B0022	5/31/1988	\$ 100,000	\$ 100,000	\$ 4,245	4.24%	\$ (4,245)	\$ (34,957)		\$ 135,163	\$ 5,737	\$ 140,900	MF00535095	MF00535095
1B0022	6/30/1988	\$ 100,000	\$ 100,000	\$ -	0.00%	\$ -	\$ (34,957)		\$ 140,900	\$ -	\$ 140,900	MF00536608	MF00536608
1B0022	7/31/1988	\$ 100,000	\$ 103,752	\$ 3,752	3.75%	\$ -	\$ (34,957)		\$ 140,900	\$ 5,287	\$ 146,187	MF00533804	MF00533804
1B0022	8/31/1988	\$ 103,752	\$ 100,000	\$ -	0.00%	\$ (3,752)	\$ (38,709)		\$ 146,187	\$ -	\$ 146,187	MF00534133	MF00534133
1B0022	9/30/1988	\$ 100,000	\$ 103,968	\$ 3,968	3.97%	\$ -	\$ (38,709)		\$ 146,187	\$ 5,800	\$ 151,987	MF00531102	MF00531102
1B0022	10/31/1988	\$ 103,968	\$ 100,000	\$ -	0.00%	\$ (3,968)	\$ (42,677)		\$ 151,987	\$ -	\$ 151,987	MF00532138	MF00532138
1B0022	11/30/1988	\$ 100,000	\$ 103,167	\$ 3,167	3.17%	\$ -	\$ (42,677)		\$ 151,987	\$ 4,813	\$ 156,800	MF00528763	MF00528763
1B0022	12/31/1988	\$ 103,167	\$ 100,000	\$ -	0.00%	\$ (3,167)	\$ (45,844)		\$ 156,800	\$ -	\$ 156,800	MF00529912	MF00529912
1B0022	1/31/1989	\$ 100,000	\$ 103,687	\$ 3,687	3.69%	\$ -	\$ (45,844)		\$ 156,800	\$ 5,781	\$ 162,582	MF00040670	MF00040670
1B0022	2/28/1989	\$ 103,687	\$ 100,000	\$ -	0.00%	\$ (3,687)	\$ (49,531)		\$ 162,582	\$ -	\$ 162,582	MF00041212	MF00041212
1B0022	3/31/1989	\$ 100,000	\$ 103,993	\$ 3,993	3.99%	\$ -	\$ (49,531)		\$ 162,582	\$ 6,492	\$ 169,074	MF00042435	MF00042435
1B0022	4/30/1989	\$ 103,993	\$ 100,000	\$ -	0.00%	\$ (3,993)	\$ (53,524)		\$ 169,074	\$ -	\$ 169,074	MF00043619	MF00043619
1B0022	5/31/1989	\$ 100,000	\$ 104,205	\$ 4,205	4.21%	\$ -	\$ (53,524)		\$ 169,074	\$ 7,110	\$ 176,184	MF00044720	MF00044720
1B0022	6/30/1989	\$ 104,205	\$ 100,000	\$ -	0.00%	\$ (4,205)	\$ (57,730)		\$ 176,184	\$ -	\$ 176,184	MF00046686	MF00046686
1B0022	7/31/1989	\$ 100,000	\$ 103,753	\$ 3,753	3.75%	\$ -	\$ (57,730)		\$ 176,184	\$ 6,613	\$ 182,797	MF00047913	MF00047913
1B0022	8/31/1989	\$ 103,753	\$ 100,000	\$ -	0.00%	\$ (3,753)	\$ (61,483)		\$ 182,797	\$ -	\$ 182,797	MF00048292	MF00048292
1B0022	9/30/1989	\$ 100,000	\$ 100,000	\$ -	0.00%	\$ -	\$ (61,483)		\$ 182,797	\$ -	\$ 182,797	MF00049614	MF00049614
1B0022	10/31/1989	\$ 100,000	\$ 100,000	\$ 3,990	3.99%	\$ (3,990)	\$ (65,473)		\$ 182,797	\$ 7,294	\$ 190,091	MF00051811	MF00051811
1B0022	11/30/1989	\$ 100,000	\$ 103,187	\$ 3,187	3.19%	\$ -	\$ (65,473)		\$ 190,091	\$ 6,059	\$ 196,150	MF00052530	MF00052530
1B0022	12/31/1989	\$ 103,187	\$ 100,000	\$ -	0.00%	\$ -	\$ (65,473)		\$ 196,150	\$ -	\$ 196,150	MF00052809	MF00052809
1B0022	1/31/1990	\$ 100,000	\$ 103,682	\$ 3,682	3.68%	\$ -	\$ (65,473)		\$ 196,150	\$ 7,223	\$ 203,372	MF00021789	MF00021789
1B0022	2/28/1990	\$ 103,682	\$ 100,000	\$ -	0.00%	\$ (3,682)	\$ (69,156)		\$ 203,372	\$ -	\$ 203,372	MF00023122	MF00023122
1B0022	3/31/1990	\$ 100,000	\$ 100,000	\$ -	0.00%	\$ -	\$ (69,156)		\$ 203,372	\$ -	\$ 203,372	MF00029684	MF00029684
1B0022	4/30/1990	\$ 100,000	\$ 100,000	\$ 4,001	4.00%	\$ (4,001)	\$ (73,157)		\$ 203,372	\$ 8,137	\$ 211,509	MF00031064	MF00031064
1B0022	5/31/1990	\$ 100,000	\$ 100,000	\$ -	0.00%	\$ -	\$ (73,157)		\$ 211,509	\$ -	\$ 211,509	MF00037359	MF00037359
1B0022	6/30/1990	\$ 100,000	\$ 100,000	\$ 4,228	4.23%	\$ (4,228)	\$ (77,385)		\$ 211,509	\$ 8,943	\$ 220,452	MF00038708	MF00038708
1B0022	7/31/1990	\$ 100,000	\$ 100,000	\$ -	0.00%	\$ -	\$ (77,385)		\$ 220,452	\$ -	\$ 220,452	MF00034240	MF00034240
1B0022	8/31/1990	\$ 100,000	\$ 100,000	\$ 3,728	3.73%	\$ (3,728)	\$ (81,113)		\$ 220,452	\$ 8,219	\$ 228,671	MF00035710	MF00035710
1B0022	9/30/1990	\$ 100,000	\$ 100,000	\$ -	0.00%	\$ -	\$ (81,113)		\$ 228,671	\$ -	\$ 228,671	MF00026350	MF00026350
1B0022	10/31/1990	\$ 100,000	\$ 104,004	\$ 4,004	4.00%	\$ -	\$ (81,113)		\$ 228,671	\$ 9,155	\$ 237,826	MF00027904	MF00027904
1B0022	11/30/1990	\$ 104,004	\$ 100,000	\$ -	0.00%	\$ (4,004)	\$ (85,116)		\$ 237,826	\$ -	\$ 237,826	MF00032524	MF00032524
1B0022	12/31/1990	\$ 100,000	\$ 100,040	\$ 3,168	3.17%	\$ (3,168)	\$ (88,284)		\$ 237,826	\$ 7,535	\$ 245,360	MF00024487	MF00024487
1B0022	1/31/1991	\$ 100,040	\$ 100,040	\$ -	0.00%	\$ -	\$ (88,284)		\$ 245,360	\$ -	\$ 245,360	MF00494576	MF00494576
1B0022	2/28/1991	\$ 100,040	\$ 103,783	\$ 3,743	3.74%	\$ -	\$ (88,284)		\$ 245,360	\$ 9,179	\$ 254,540	MF00492789	MF00492789
1B0022	3/31/1991	\$ 103,783	\$ 100,040	\$ -	0.00%	\$ (3,743)	\$ (92,027)		\$ 254,540	\$ -	\$ 254,540	MF00540999	MF00540999
1B0022	4/30/1991	\$ 100,040	\$ 102,830	\$ -	0.00%	\$ -	\$ (92,027)		\$ 254,540	\$ -	\$ 254,540	MF00488880	MF00488880
1B0022	5/31/1991	\$ 102,830	\$ 100,044	\$ 3,496	3.40%	\$ (3,496)	\$ (95,523)		\$ 254,540	\$ 8,653	\$ 263,192	MF00487120	MF00487120
1B0022	6/30/1991	\$ 100,044	\$ 103,274	\$ 3,230	3.23%	\$ -	\$ (95,523)		\$ 263,192	\$ 8,497	\$ 271,690	MF00485441	MF00485441
1B0022	7/31/1991	\$ 103,274	\$ 100,044	\$ 361	0.35%	\$ (3,591)	\$ (99,114)		\$ 271,690	\$ 949	\$ 272,639	MF00483468	MF00483468
1B0022	8/31/1991	\$ 100,044	\$ 103,036	\$ 2,993	2.99%	\$ -	\$ (99,114)		\$ 272,639	\$ 8,155	\$ 280,794	MF00481417	MF00481417
1B0022	9/30/1991	\$ 103,036	\$ 102,507	\$ -	0.00%	\$ (2,993)	\$ (102,106)		\$ 280,794	\$ -	\$ 280,794	MF00479329	MF00479329
1B0022	10/31/1991	\$ 102,507	\$ 102,507	\$ -	0.00%	\$ -	\$ (102,106)		\$ 280,794	\$ -	\$ 280,794	MF00477184	MF00477184
1B0022	11/30/1991	\$ 102,507	\$ 100,046	\$ 3,474	3.39%	\$ (3,474)							

Exhibit 11A - Detailed Analysis of the Purported Month-End Equity Balance vs. the Purported Month-End Equity Balance if PW Transactions Were Reinvested for BLMIS Account 1B0022

Account	Statement Date	As Reported							If REINVESTED			Beginning Bates	Ending Bates
		Reported Beginning Monthly Purported Equity <sup>[1]</sup>	Reported Ending Monthly Purported Equity <sup>[1]</sup>	Purported Gain	Purported Gain as a Percentage of the Reported Beginning Monthly Purported Equity	Monthly PW Transactions	Cumulative Total of PW Transactions	Principal Added	Revised Beginning Purported Equity Balance <sup>[2]</sup>	Revised Purported Gain <sup>[3]</sup>	Revised Ending Purported Equity Balance <sup>[2]</sup>		
1B0022	8/31/1993	\$ 200,371	\$ 203,624	\$ 9,806	4.89%	\$ (6,555)	\$ (153,765)		\$ 506,750	\$ 24,800	\$ 531,550	MF00381082	MF00381082
1B0022	9/30/1993	\$ 203,624	\$ 200,556	\$ -	0.00%	\$ (3,251)	\$ (157,016)		\$ 531,550	\$ -	\$ 531,550	MF00355549	MF00355549
1B0022	10/31/1993	\$ 200,556	\$ 204,062	\$ 3,505	1.75%	\$ -	\$ (157,016)		\$ 531,550	\$ 9,290	\$ 540,840	MF00347645	MF00347645
1B0022	11/30/1993	\$ 204,062	\$ 200,559	\$ -	0.00%	\$ (3,505)	\$ (160,521)		\$ 540,840	\$ -	\$ 540,840	MF00332005	MF00332005
1B0022	12/31/1993	\$ 200,559	\$ 200,559	\$ 5,634	2.81%	\$ (5,634)	\$ (166,155)		\$ 540,840	\$ 15,193	\$ 556,033	MF00341958	MF00341958
1B0022	1/31/1994	\$ 200,559	\$ 203,504	\$ 2,505	1.25%	\$ -	\$ (166,155)		\$ 556,033	\$ 6,944	\$ 562,977	MF00311336	MF00311336
1B0022	2/28/1994	\$ 203,504	\$ 201,022	\$ -	0.00%	\$ (2,505)	\$ (168,660)		\$ 562,977	\$ -	\$ 562,977	MF00305887	MF00305887
1B0022	3/31/1994	\$ 201,022	\$ 201,022	\$ -	0.00%	\$ -	\$ (168,660)		\$ 562,977	\$ -	\$ 562,977	MF00328750	MF00328750
1B0022	4/30/1994	\$ 201,022	\$ 202,274	\$ 8,270	4.11%	\$ (7,020)	\$ (175,679)		\$ 562,977	\$ 23,160	\$ 586,137	MF00284418	MF00284418
1B0022	5/31/1994	\$ 202,274	\$ 203,421	\$ 2,256	1.12%	\$ (1,250)	\$ (176,929)		\$ 586,137	\$ 6,538	\$ 592,674	MF00272894	MF00272894
1B0022	6/30/1994	\$ 203,421	\$ 202,030	\$ -	0.00%	\$ (2,256)	\$ (179,186)		\$ 592,674	\$ -	\$ 592,674	MF00231670	MF00231670
1B0022	7/31/1994	\$ 202,030	\$ 202,030	\$ -	0.00%	\$ -	\$ (179,186)		\$ 592,674	\$ -	\$ 592,674	MF00229274	MF00229274
1B0022	8/31/1994	\$ 202,030	\$ 201,392	\$ 4,904	2.43%	\$ (4,904)	\$ (184,090)		\$ 592,674	\$ 14,387	\$ 607,061	MF00321079	MF00321079
1B0022	9/30/1994	\$ 201,392	\$ 201,392	\$ 2,013	1.00%	\$ (2,013)	\$ (186,102)		\$ 607,061	\$ 6,066	\$ 613,127	MF00258439	MF00258439
1B0022	10/31/1994	\$ 201,392	\$ 208,632	\$ -	0.00%	\$ -	\$ (186,102)		\$ 613,127	\$ -	\$ 613,127	MF00278634	MF00278634
1B0022	11/30/1994	\$ 208,632	\$ 203,660	\$ 6,399	3.07%	\$ (4,135)	\$ (190,237)		\$ 613,127	\$ 18,804	\$ 631,931	MF00318210	MF00318210
1B0022	12/31/1994	\$ 203,660	\$ 201,407	\$ -	0.00%	\$ (2,264)	\$ (192,501)		\$ 631,931	\$ -	\$ 631,931	MF00237856	MF00237856
1B0022	1/31/1995	\$ 201,407	\$ 205,007	\$ 2,518	1.25%	\$ -	\$ (192,501)		\$ 631,931	\$ 7,900	\$ 639,831	MF00220159	MF00220159
1B0022	2/28/1995	\$ 205,007	\$ 202,613	\$ -	0.00%	\$ (2,518)	\$ (195,018)		\$ 639,831	\$ -	\$ 639,831	MF00200501	MF00200501
1B0022	3/31/1995	\$ 202,613	\$ 202,613	\$ 2,784	1.37%	\$ (2,784)	\$ (197,802)		\$ 639,831	\$ 8,792	\$ 648,622	MF00217996	MF00217996
1B0022	4/30/1995	\$ 202,613	\$ 202,613	\$ -	0.00%	\$ -	\$ (197,802)		\$ 648,622	\$ -	\$ 648,622	MF00205983	MF00205983
1B0022	5/31/1995	\$ 202,613	\$ 203,883	\$ 8,328	4.11%	\$ (7,063)	\$ (204,865)		\$ 648,622	\$ 26,659	\$ 675,281	MF00166239	MF00166239
1B0022	6/30/1995	\$ 203,883	\$ 202,699	\$ -	0.00%	\$ (1,265)	\$ (206,130)		\$ 675,281	\$ -	\$ 675,281	MF00161596	MF00161596
1B0022	7/31/1995	\$ 202,699	\$ 202,701	\$ 5,679	2.80%	\$ (5,679)	\$ (211,809)		\$ 675,281	\$ 18,919	\$ 694,200	MF00213489	MF00213489
1B0022	8/31/1995	\$ 202,701	\$ 204,470	\$ 1,769	0.87%	\$ -	\$ (211,809)		\$ 694,200	\$ 6,058	\$ 700,258	MF00134209	MF00134209
1B0022	9/30/1995	\$ 204,470	\$ 205,154	\$ 2,281	1.12%	\$ (1,769)	\$ (213,578)		\$ 700,258	\$ 7,811	\$ 708,068	MF00113636	MF00113636
1B0022	10/31/1995	\$ 205,154	\$ 205,492	\$ 2,535	1.24%	\$ (2,281)	\$ (215,858)		\$ 708,068	\$ 8,749	\$ 716,817	MF00114016	MF00114016
1B0022	11/30/1995	\$ 205,492	\$ 203,575	\$ -	0.00%	\$ (2,535)	\$ (218,393)		\$ 716,817	\$ -	\$ 716,817	MF00107990	MF00107990
1B0022	12/31/1995	\$ 203,575	\$ 204,593	\$ 1,019	0.50%	\$ -	\$ (218,393)		\$ 716,817	\$ 3,587	\$ 720,404	MDPTPP00129259	MDPTPP00129260
1B0022	1/31/1996	\$ 204,593	\$ 208,738	\$ 2,795	1.37%	\$ (1,019)	\$ (219,412)		\$ 720,404	\$ 9,840	\$ 730,244	MDPTPP00129261	MDPTPP00129262
1B0022	2/29/1996	\$ 208,738	\$ 204,071	\$ -	0.00%	\$ (2,795)	\$ (222,206)		\$ 730,244	\$ -	\$ 730,244	MDPTPP00129263	MDPTPP00129265
1B0022	3/31/1996	\$ 204,071	\$ 208,681	\$ 4,586	2.25%	\$ -	\$ (222,206)		\$ 730,244	\$ 16,409	\$ 746,653	MDPTPP00129266	MDPTPP00129268
1B0022	4/30/1996	\$ 208,681	\$ 204,100	\$ -	0.00%	\$ (4,586)	\$ (226,792)		\$ 746,653	\$ -	\$ 746,653	MDPTPP00129269	MDPTPP00129270
1B0022	5/31/1996	\$ 204,100	\$ 207,899	\$ 7,631	3.74%	\$ (3,808)	\$ (230,600)		\$ 746,653	\$ 27,916	\$ 774,569	MDPTPP00129271	MDPTPP00129272
1B0022	6/30/1996	\$ 207,899	\$ 204,454	\$ -	0.00%	\$ (3,823)	\$ (234,423)		\$ 774,569	\$ -	\$ 774,569	MDPTPP00129273	MDPTPP00129274
1B0022	7/31/1996	\$ 204,454	\$ 204,455	\$ 1,788	0.87%	\$ (1,788)	\$ (236,211)		\$ 774,569	\$ 6,774	\$ 781,343	MDPTPP00129275	MDPTPP00129276
1B0022	8/31/1996	\$ 204,455	\$ 208,293	\$ 3,838	1.88%	\$ -	\$ (236,211)		\$ 781,343	\$ 14,668	\$ 796,011	MDPTPP00129277	MDPTPP00129278
1B0022	9/30/1996	\$ 208,293	\$ 204,941	\$ 258	0.12%	\$ (3,838)	\$ (240,049)		\$ 796,011	\$ 985	\$ 796,997	MDPTPP00129279	MDPTPP00129280
1B0022	10/31/1996	\$ 204,941	\$ 207,516	\$ 5,112	2.49%	\$ (2,552)	\$ (242,601)		\$ 796,997	\$ 19,882	\$ 816,878	MDPTPP00129281	MDPTPP00129282
1B0022	11/30/1996	\$ 207,516	\$ 207,020	\$ 2,301	1.11%	\$ (2,819)	\$ (245,419)		\$ 816,878	\$ 9,059	\$ 825,937	MDPTPP00129283	MDPTPP00129284
1B0022	12/31/1996	\$ 207,020	\$ 204,741	\$ -	0.00%	\$ (2,301)	\$ (247,721)		\$ 825,937	\$ -	\$ 825,937	MDPTPP00129285	MDPTPP00129286
1B0022	1/31/1997	\$ 204,741	\$ 209,919	\$ 4,093	2.00%	\$ -	\$ (247,721)		\$ 825,937	\$ 16,509	\$ 842,446	MDPTPP00129287	MDPTPP00129288
1B0022	2/28/1997	\$ 209,919	\$ 206,227	\$ -	0.00%	\$ (4,093)	\$ (251,813)		\$ 842,446	\$ -	\$ 842,446	MDPTPP00129289	MDPTPP00129290
1B0022	3/31/1997	\$ 206,227	\$ 206,528	\$ 2,311	1.12%	\$ (2,311)	\$ (254,124)		\$ 842,446	\$ 9,439	\$ 851,885	MDPTPP00129291	MDPTPP00129292
1B0022	4/30/1997	\$ 206,528	\$ -	\$ 2,323	1.12%	\$ (2,323)	\$ (256,447)		\$ 851,885	\$ 9,582	\$ 861,467	MDPTPP00129293	MDPTPP00129294

<sup>[1]</sup> The Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held in the account at each respective month-end reporting period and is calculated as [New Balance] + [Value of Long Security Positions] - [Value of Short Security Positions].

<sup>[2]</sup> The Revised Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held if PW Transactions were reinvested and compounded over time plus any principal added to the account. This metric is calculated as [Revised Beginning Purported Equity Balance] + [Principal Added] + [Revised Purported Gain].

<sup>[3]</sup> The Revised Purported Gain represents what the purported gain would have been if the PW Transactions were reinvested and compounded over time and is calculated as [Revised Beginning Purported Equity Balance] \* [Purported Gain as a Percentage of the Reported Beginning Monthly Purported Equity].

<sup>[1]</sup> Upon further review of BLMIS Account 1B0022, this transaction was identified as illegible on the BLMIS Customer Statement and therefore has not been previously classified as a PW Transaction; however, in completing this analysis it was determined that this transaction has similar characteristics to the PW Transactions and thus was treated like a PW Transaction for purposes of this analysis.

## **Exhibit 12**

9/30/86 AARON BLECKER

1-00254-1-0

1

T/DT	S/DT	LONG	SHORT		DEBIT	CREDIT
NO BALANCE FORWARD						
9/22	9/22			CHECK		50,000.00
9/24	9/24			CHECK		50,000.00
9/22	9/29	508	37	TRW INC	196 5/8	99,885.50
				PREF SER 1 CONV \$4.40		
9/24	9/30		100	38 TRW INC	92	9,200.00
9/24	9/30		1017	39 TRW INC	91 7/8	93,436.88
9/30	9/30			TRW INC	JRNL	55.13
				FRACTIONAL SHARES		
NEW BALANCE						102,806.51

SECURITY POSITIONS				LONG	SHORT	DIFFERENCE
TRW INC		1117			102,692.01	
TRW INC	508			99,885.50		
PREF SER 1 CONV \$4.40						2,806.51CR
END OF POSITIONS				99,885.50	102,692.01	114.50CR

MF00064856



10/31/86 AARON BLECKER

1-00254-1-0

1

T/DT S/DT LONG SHORT

DEBIT

CREDIT

BALANCE FORWARD

102,806.51

NEW BALANCE

102,806.51

SECURITY POSITIONS

LONG

SHORT

DIFFERENCE

TRW INC  
TRW INC  
PREF SER 1 CONV \$4.40

508

1117

99,885.50

102,692.01

2,806.51CR

END OF POSITIONS

99,885.50

102,692.01

114.50CR

MF00065607



11/30/86 AARON BLECKER

1-00254-1-0

1

T/DT	S/DT	LONG	SHORT		DEBIT	CREDIT
				BALANCE FORWARD		102,806.51
11/07	11/07	100		TRW INC		
11/07	11/07	1017		TRW INC		
11/07	11/07		508	TRW INC		
				PREF SER 1 CONV \$4.40		
11/10	11/18	930		37 HOLIDAY CORP	107 1/2	99,975.00
				SER A CONV \$1.70		
11/11	11/18		400	38 HOLIDAY CP DELA	74 5/8	29,850.00
11/11	11/18		995	39 HOLIDAY CP DELA	74 1/2	74,127.50
11/24	11/24			CHECK TRW	PA	2,806.51
				NEW BALANCE		104,002.50

SECURITY POSITIONS				LONG	SHORT	DIFFERENCE
HOLIDAY CP DELA		1395			103,977.50	
HOLIDAY CORP	930			99,975.00		
SER A CONV \$1.70						4,002.50CR
END OF POSITIONS				99,975.00	103,977.50	25.00CR

MF00066319

## **Exhibit 13**

12/31/92 AARON BLECKER

1-80022-1-0

1

T/DT	S/DT	LONG	SHORT		DEBIT	CREDIT
BALANCE FORWARD						97,964.47
12/11	12/11	15000		STATE STR BOSTON CORP SUB DEB CONV 7.750 5/01/2008	DELV	
12/11	12/11	1100		STATE STR BOSTON CORP	RECD	
12/11	12/11	1508		STATE STR BOSTON CORP	RECD	
12/11	12/11	4955	9137	FIDELITY CASH RESERVES SBI	1	4,955.00
12/16	12/16			CHECK	CA	100,000.00
12/14	12/21	1181	8014	AMERICAN BRANDS INC PFD CONV \$2.67	169 1/2	200,179.50
12/14	12/21		3000	AMERICAN BRANDS INC	42 1/2	127,500.00
12/14	12/21		1818	AMERICAN BRANDS INC	42 3/8	77,037.75
12/21	12/30			AMERICAN BRANDS INC FRACTIONAL SHARES	JRNL	20.34
12/11	12/31			FIDELITY CASH RESERVES SBI DIV 12/11/92	DIV	4.75
12/31	12/31	2744	12808	FIDELITY CASH RESERVES SBI	1	2,744.00
NEW BALANCE						204,558.81

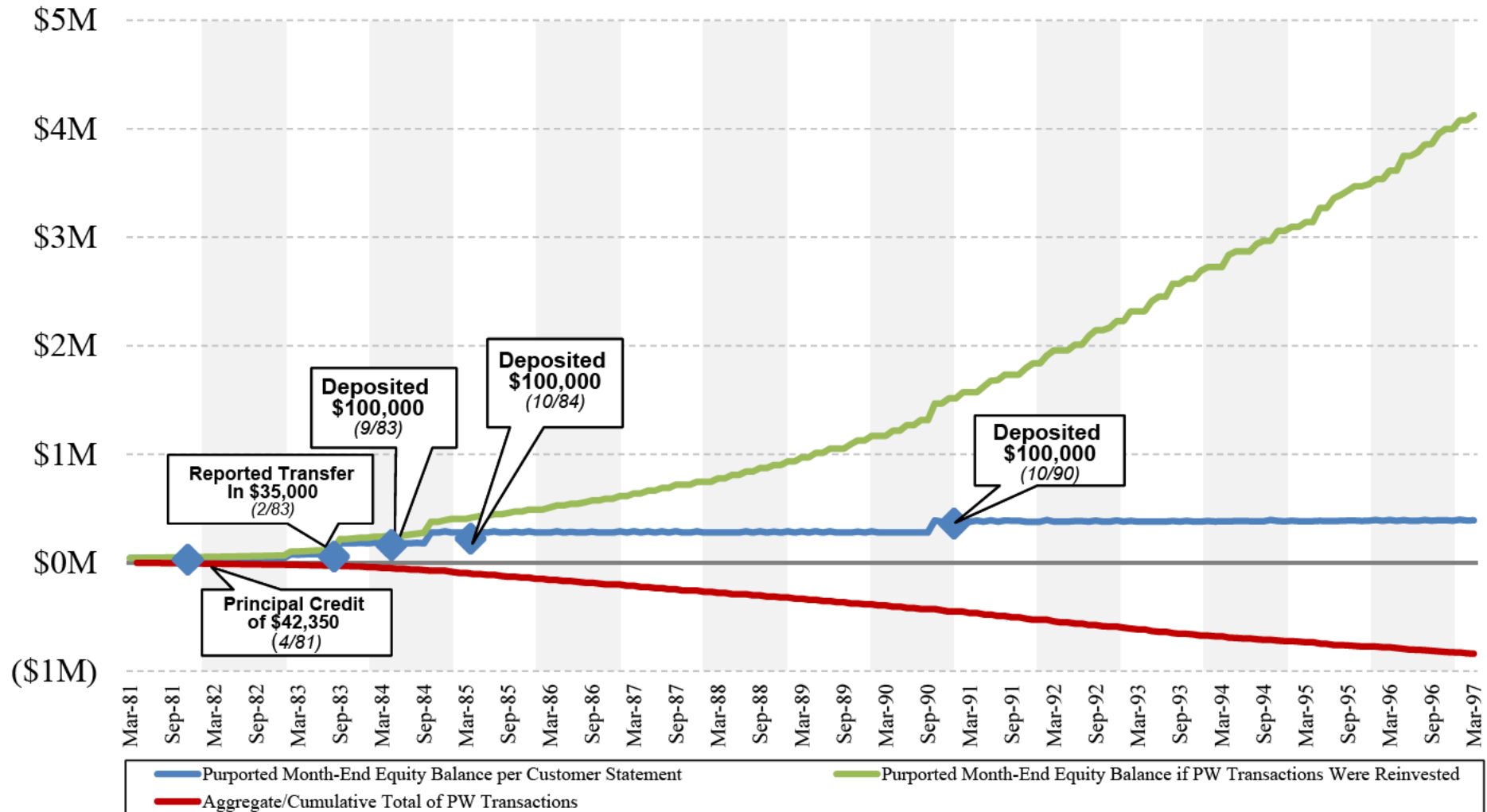
SECURITY POSITIONS				LONG	SHORT	DIFFERENCE
AMERICAN BRANDS INC				4818	204,558.09	
AMERICAN BRANDS INC				1181	200,179.50	
PFD CONV \$2.67						4,378.59CR
FIDELITY CASH RESERVES SBI				2744	2,744.00	2,744.00
END OF POSITIONS				202,923.50	204,558.09	.72CR

MF00443779

## **Exhibit 14**

# EXHIBIT 14 – BLMIS Account 1B0023

## Purported Month-End Equity Balance vs. Purported Month-End Equity Balance if PW Transactions Were Reinvested



**NOTE:** The Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held in the account at each respective month-end reporting period.

## **Exhibit 14A**

Exhibit 14A - Detailed Analysis of the Purported Month-End Equity Balance vs. the Purported Month-End Equity Balance if PW Transactions Were Reinvested for BLMIS Account IB0023

As Reported									If REINVESTED				
Account	Statement Date	Reported Beginning Monthly Purported Equity <sup>[1]</sup>	Reported Ending Monthly Purported Equity <sup>[1]</sup>	Purported Gain	Percentage of Purported Gain	Monthly PW Transactions	Cumulative Total of PW Transactions	Principal Added	Revised Beginning Purported Equity Balance <sup>[2]</sup>	Revised Purported Gain <sup>[3]</sup>	Revised Ending Purported Equity Balance <sup>[2]</sup>	Beginning Bases	Ending Bases
IB0023	3/31/1981		42,350	-	0.00%			42,350	-	-	42,350	MF00095502	MF00095502
IB0023	4/30/1981	42,350	42,350	1,574	3.72%	(1,574)	(1,574)		42,350	1,574	43,924	MF00095958	MF00095958
IB0023	5/29/1981	42,350	42,350	-	0.00%	-	(1,574)		43,924	-	43,924	MF00096558	MF00096558
IB0023	6/30/1981	42,350	42,350	1,694	4.00%	(1,694)	(3,268)		43,924	1,757	45,681	MF00097041	MF00097041
IB0023	7/31/1981	42,350	43,540	1,189	2.81%	-	(3,268)		45,681	1,283	46,964	MF00097550	MF00097550
IB0023	8/31/1981	43,540	42,350	-	0.00%	(1,189)	(4,457)		46,964	-	46,964	MF00055678	MF00055678
IB0023	9/30/1981	42,350	44,149	1,799	4.25%	-	(4,457)		46,964	1,995	48,959	MF00056184	MF00056184
IB0023	10/30/1981	44,149	42,350	-	0.00%	(1,799)	(6,256)		48,959	-	48,959	MF00079302	MF00079302
IB0023	11/30/1981	42,350	42,350	1,249	2.95%	(1,249)	(7,505)		48,959	1,444	50,403	MF00079835	MF00079835
IB0023	12/31/1981	42,350	43,541	1,191	2.81%	-	(7,505)		50,403	1,417	51,820	MF00080406	MF00080406
IB0023	1/29/1982	43,541	42,350	-	0.00%	(1,191)	(8,696)		51,820	-	51,820	MF00080922	MF00080922
IB0023	2/26/1982	42,350	43,924	1,574	3.72%	-	(8,696)		51,820	1,926	53,746	MF00081461	MF00081461
IB0023	3/31/1982	43,924	42,350	-	0.00%	(1,574)	(10,270)		53,746	-	53,746	MF00081985	MF00081985
IB0023	4/30/1982	42,350	44,026	1,676	3.96%	-	(10,270)		53,746	2,127	55,872	MF00146729	MF00146729
IB0023	5/28/1982	44,026	42,350	-	0.00%	(1,676)	(11,945)		55,872	-	55,872	MF00147294	MF00147294
IB0023	6/30/1982	42,350	42,350	1,349	3.19%	(1,349)	(13,295)		55,872	1,780	57,652	MF00147835	MF00147835
IB0023	7/30/1982	42,350	42,350	-	0.00%	-	(13,295)		57,652	-	57,652	MF00148396	MF00148396
IB0023	8/31/1982	42,350	42,350	1,585	3.74%	(1,585)	(14,880)		57,652	2,158	59,810	MF00148943	MF00148943
IB0023	9/30/1982	42,350	42,350	-	0.00%	-	(14,880)		59,810	-	59,810	MF00361008	MF00361008
IB0023	10/29/1982	42,350	42,350	1,692	3.99%	(1,692)	(16,571)		59,810	2,389	62,199	MF00361463	MF00361463
IB0023	11/30/1982	42,350	42,350	-	0.00%	-	(16,571)		62,199	-	62,199	MF00362025	MF00362025
IB0023	12/31/1982	42,350	42,350	1,797	4.24%	(1,797)	(18,368)		62,199	2,639	64,838	MF00362702	MF00362702
IB0023	1/31/1983	42,350	42,350	-	0.00%	-	(18,368)		64,838	-	64,838	MF00364977	MF00364977
IB0023	2/28/1983	42,350	77,350	1,567	3.70%	(1,567)	(19,935)	35,000	64,838	2,399	102,238	MF00365536	MF00365536
IB0023	3/31/1983	77,350	73,220	-	0.00%	-	(19,935)		102,238	-	102,238	MF00366100	MF00366100
IB0023	4/29/1983	73,220	77,350	3,180	4.34%	(3,180)	(23,115)		102,238	4,440	106,677	MF00366707	MF00366707
IB0023	5/31/1983	77,350	79,521	2,171	2.81%	-	(23,115)		106,677	2,994	109,671	MF00367263	MF00367263
IB0023	6/30/1983	79,521	77,350	2,319	2.92%	(2,171)	(25,286)		109,671	3,199	112,870	MF00367833	MF00367833
IB0023	7/29/1983	77,350	77,350	-	0.00%	(2,319)	(27,605)		112,870	-	112,870	MF00368415	MF00368415
IB0023	8/31/1983	77,350	77,350	-	0.00%	-	(27,605)		112,870	-	112,870	MF00368955	MF00368955
IB0023	9/30/1983	77,350	177,350	3,288	4.25%	(3,288)	(30,893)	100,000	112,870	4,797	217,667	MF00369526	MF00369526
IB0023	10/31/1983	177,350	177,350	-	0.00%	-	(30,893)		217,667	-	217,667	MF00145485	MF00145485
IB0023	11/30/1983	177,350	177,350	4,985	2.81%	(4,985)	(35,878)		217,667	6,118	223,785	MF00146045	MF00146045
IB0023	12/30/1983	177,350	182,670	5,320	3.00%	-	(35,878)		223,785	6,713	230,498	MF00358005	MF00358005
IB0023	1/31/1984	182,670	177,350	-	0.00%	(5,320)	(41,198)		230,498	-	230,498	MF00358571	MF00358571
IB0023	2/29/1984	177,350	184,882	7,531	4.25%	-	(41,198)		230,498	9,788	240,286	MF00359137	MF00359137
IB0023	3/31/1984	184,882	177,350	-	0.00%	(7,531)	(48,729)		240,286	-	240,286	MF00359738	MF00359738
IB0023	4/30/1984	177,350	184,002	6,651	3.75%	-	(48,729)		240,286	9,012	249,298	MF00360317	MF00360317
IB0023	5/31/1984	184,002	177,350	-	0.00%	(6,651)	(55,380)		249,298	-	249,298	MF00149394	MF00149394
IB0023	6/30/1984	177,350	177,350	-	0.00%	-	(55,380)		249,298	-	249,298	MF00149973	MF00149973
IB0023	7/31/1984	177,350	177,350	7,089	4.00%	(7,089)	(62,469)		249,298	9,965	259,263	MF00150567	MF00150567
IB0023	8/31/1984	177,350	183,005	5,655	3.19%	-	(62,469)		259,263	8,266	267,529	MF00151158	MF00151158
IB0023	9/30/1984	183,005	177,350	5,819	3.18%	(5,655)	(68,124)		267,529	8,506	276,035	MF00151754	MF00151754
IB0023	10/31/1984	177,350	277,350	-	0.00%	(5,819)	(73,942)	100,000	276,035	-	276,035	MF00363169	MF00363169
IB0023	11/30/1984	277,350	277,350	-	0.00%	-	(73,942)		276,035	-	276,035	MF00363803	MF00363803
IB0023	12/31/1984	277,350	288,435	11,085	4.00%	-	(73,942)		276,035	15,029	391,064	MF00364378	MF00364378
IB0023	1/31/1985	288,435	277,350	8,840	3.06%	(11,085)	(85,027)		391,064	11,985	403,049	MF00370673	MF00370673
IB0023	2/28/1985	277,350	277,350	-	0.00%	(8,840)	(93,867)		403,049	-	403,049	MF00371547	MF00371547
IB0023	3/31/1985	277,350	277,350	-	0.00%	-	(93,867)		403,049	-	403,049	MF00371868	MF00371868
IB0023	4/30/1985	277,350	277,350	10,403	3.75%	(10,403)	(104,270)		403,049	15,118	418,168	MF00372456	MF00372456
IB0023	5/31/1985	277,350	284,722	7,372	2.66%	-	(104,270)		418,168	11,114	429,282	MF00373065	MF00373065
IB0023	6/30/1985	284,722	277,350	-	0.00%	(7,372)	(111,642)		429,282	-	429,282	MF00156924	MF00156924
IB0023	7/31/1985	277,350	288,446	11,095	4.00%	-	(111,642)		429,282	17,173	446,455	MF00157569	MF00157569
IB0023	8/31/1985	288,446	277,350	-	0.00%	(11,095)	(122,737)		446,455	-	446,455	MF00158231	MF00158231
IB0023	9/30/1985	277,350	277,350	6,484	2.34%	(6,484)	(129,221)		446,455	10,438	456,893	MF00158852	MF00158852
IB0023	10/31/1985	277,350	286,180	8,829	3.18%	-	(129,221)		456,893	14,545	471,437	MF00159492	MF00159492
IB0023	11/30/1985	286,180	277,350	-	0.00%	(8,829)	(138,051)		471,437	-	471,437	MF00160168	MF00160168
IB0023	12/31/1985	277,350	288,446	11,096	4.00%	-	(138,051)		471,437	18,861	490,299	MF00160821	MF00160821
IB0023	1/31/1986	288,446	277,350	-	0.00%	(11,096)	(149,147)		490,299	-	490,299	MF00098140	MF00098140
IB0023	2/28/1986	277,350	277,350	-	0.00%	-	(149,147)		490,299	-	490,299	MF00098818	MF00098818
IB0023	3/31/1986	277,350	277,350	10,392	3.75%	(10,392)	(159,539)		490,299	18,371	508,670	MF00099584	MF00099584
IB0023	4/30/1986	277,350	287,664	10,314	3.72%	-	(159,539)		508,670	18,916	527,585	MF00100354	MF00100354
IB0023	5/31/1986	287,664	277,350	-	0.00%	(10,314)	(169,853)		527,585	-	527,585	MF00073364	MF00073364
IB0023	6/30/1986	277,350	285,124	7,774	2.80%	-	(169,853)		527,585	14,788	542,373	MF00071175	MF00071175
IB0023	7/31/1986	285,124	277,350	-	0.00%	(7,774)	(177,626)		542,373	-	542,373	MF00071908	MF00071908
IB0023	8/31/1986	277,350	277,350	6,929	2.50%	(6,929)	(184,556)		542,373	13,551	555,924	MF00075545	MF00075545
IB0023	9/30/1986	277,350	286,193	8,843									



Exhibit 14A - Detailed Analysis of the Purported Month-End Equity Balance vs. the Purported Month-End Equity Balance if PW Transactions Were Reinvested for BLMIS Account 1B0023

As Reported									If REINVESTED			Beginning Bases	Ending Bases
Account	Statement Date	Reported Beginning Monthly Purported Equity <sup>[1]</sup>	Reported Ending Monthly Purported Equity <sup>[1]</sup>	Purported Gain	Percentage of Purported Gain	Monthly PW Transactions	Cumulative Total of PW Transactions	Principal Added	Revised Beginning Purported Equity Balance <sup>[2]</sup>	Revised Purported Gain <sup>[3]</sup>	Revised Ending Purported Equity Balance <sup>[2]</sup>		
1B0023	12/31/1987	277,350	287,747	10,397	3.75%	-	(257,229)		718,948	26,951	745,899	MF00063819	MF00063819
1B0023	1/31/1988	287,747	277,350	-	0.00%	(10,397)	(267,626)		745,899	-	745,899	MF000538962	MF000538962
1B0023	2/29/1988	277,350	277,350	-	0.00%	-	(267,626)		745,899	-	745,899	MF000540020	MF000540020
1B0023	3/31/1988	277,350	277,350	11,087	4.00%	(11,087)	(278,713)		745,899	29,817	775,716	MF000537253	MF000537253
1B0023	4/30/1988	277,350	277,350	-	0.00%	-	(278,713)		775,716	-	775,716	MF000538530	MF000538530
1B0023	5/31/1988	277,350	277,350	11,779	4.25%	(11,779)	(290,492)		775,716	32,944	808,660	MF000535050	MF000535050
1B0023	6/30/1988	277,350	277,350	-	0.00%	-	(290,492)		808,660	-	808,660	MF000536563	MF000536563
1B0023	7/31/1988	277,350	287,751	10,400	3.75%	-	(290,492)		808,660	30,324	838,984	MF000533756	MF000533756
1B0023	8/31/1988	287,751	277,350	-	0.00%	(10,400)	(300,892)		838,984	-	838,984	MF000534089	MF000534089
1B0023	9/30/1988	277,350	288,398	11,048	3.98%	-	(300,892)		838,984	33,421	872,405	MF000531055	MF000531055
1B0023	10/31/1988	288,398	277,350	-	0.00%	(11,048)	(311,940)		872,405	-	872,405	MF000532091	MF000532091
1B0023	11/30/1988	277,350	286,183	8,833	3.18%	-	(311,940)		872,405	27,784	900,189	MF000528712	MF000528712
1B0023	12/31/1988	286,183	277,350	-	0.00%	(8,833)	(320,773)		900,189	-	900,189	MF000529863	MF000529863
1B0023	1/31/1989	277,350	287,751	10,400	3.75%	-	(320,773)		900,189	33,757	933,945	MF000406222	MF000406222
1B0023	2/28/1989	287,751	277,350	-	0.00%	(10,400)	(331,173)		933,945	-	933,945	MF00041167	MF00041167
1B0023	3/31/1989	277,350	288,441	11,091	4.00%	-	(331,173)		933,945	37,348	971,293	MF00042387	MF00042387
1B0023	4/30/1989	288,441	277,350	-	0.00%	(11,091)	(342,264)		971,293	-	971,293	MF00043572	MF00043572
1B0023	5/31/1989	277,350	289,089	11,739	4.23%	-	(342,264)		971,293	41,111	1,012,403	MF00044674	MF00044674
1B0023	6/30/1989	289,089	277,350	-	0.00%	(11,739)	(354,003)		1,012,403	-	1,012,403	MF000446639	MF000446639
1B0023	7/31/1989	277,350	287,749	10,399	3.75%	-	(354,003)		1,012,403	37,958	1,050,362	MF00047867	MF00047867
1B0023	8/31/1989	287,749	277,350	-	0.00%	(10,399)	(364,402)		1,050,362	-	1,050,362	MF00048247	MF00048247
1B0023	9/30/1989	277,350	277,350	-	0.00%	-	(364,402)		1,050,362	-	1,050,362	MF00049570	MF00049570
1B0023	10/31/1989	277,350	277,350	11,063	3.99%	(11,063)	(375,465)		1,050,362	41,896	1,092,258	MF00051764	MF00051764
1B0023	11/30/1989	277,350	286,190	8,840	3.19%	-	(375,465)		1,092,258	34,814	1,127,071	MF00052488	MF00052488
1B0023	12/31/1989	286,190	277,350	-	0.00%	(8,840)	(384,305)		1,127,071	-	1,127,071	MF00052763	MF00052763
1B0023	1/31/1990	277,350	287,698	10,347	3.73%	-	(384,305)		1,127,071	42,048	1,169,119	MF00021743	MF00021743
1B0023	2/28/1990	287,698	277,350	-	0.00%	(10,347)	(394,652)		1,169,119	-	1,169,119	MF00023077	MF00023077
1B0023	3/31/1990	277,350	277,350	-	0.00%	-	(394,652)		1,169,119	-	1,169,119	MF00029640	MF00029640
1B0023	4/30/1990	277,350	277,350	11,090	4.00%	(11,090)	(405,742)		1,169,119	46,747	1,215,866	MF00031017	MF00031017
1B0023	5/31/1990	277,350	277,350	-	0.00%	-	(405,742)		1,215,866	-	1,215,866	MF00037316	MF00037316
1B0023	6/30/1990	277,350	277,350	11,760	4.24%	(11,760)	(417,502)		1,215,866	51,554	1,267,420	MF00038662	MF00038662
1B0023	7/31/1990	277,350	277,350	-	0.00%	-	(417,502)		1,267,420	-	1,267,420	MF00034192	MF00034192
1B0023	8/31/1990	277,350	277,350	10,393	3.75%	(10,393)	(427,895)		1,267,420	47,493	1,314,913	MF00035653	MF00035653
1B0023	9/30/1990	277,350	277,350	-	0.00%	-	(427,895)		1,314,913	-	1,314,913	MF00026291	MF00026291
1B0023	10/31/1990	277,350	388,445	11,095	4.00%	-	(427,895)	100,000	1,314,913	52,600	1,467,513	MF00027844	MF00027844
1B0023	11/30/1990	388,445	377,350	-	0.00%	(11,095)	(438,990)		1,467,513	-	1,467,513	MF00032469	MF00032469
1B0023	12/31/1990	377,350	377,468	11,960	3.17%	(11,960)	(450,950)		1,467,513	46,513	1,514,026	MF00024427	MF00024427
1B0023	1/31/1991	377,468	377,468	-	0.00%	-	(450,950)		1,514,026	-	1,514,026	MF000494518	MF000494518
1B0023	2/28/1991	377,468	391,598	14,130	3.74%	-	(450,950)		1,514,026	56,676	1,570,702	MF000492739	MF000492739
1B0023	3/31/1991	391,598	377,468	-	0.00%	(14,130)	(465,080)		1,570,702	-	1,570,702	MF000540944	MF000540944
1B0023	4/30/1991	377,468	387,998	-	0.00%	-	(465,080)		1,570,702	-	1,570,702	MF00488826	MF00488826
1B0023	5/31/1991	387,998	377,480	13,173	3.39%	(13,173)	(478,252)		1,570,702	53,325	1,624,028	MF00487068	MF00487068
1B0023	6/30/1991	377,480	389,844	12,364	3.28%	-	(478,252)		1,624,028	53,194	1,677,222	MF00485384	MF00485384
1B0023	7/31/1991	389,844	377,480	1,375	0.35%	(13,739)	(491,992)		1,677,222	5,917	1,683,138	MF00483413	MF00483413
1B0023	8/31/1991	377,480	388,792	11,312	3.00%	-	(491,992)		1,683,138	50,439	1,733,578	MF00481355	MF00481355
1B0023	9/30/1991	388,792	386,828	-	0.00%	(11,312)	(503,304)		1,733,578	-	1,733,578	MF00479263	MF00479263
1B0023	10/31/1991	386,828	386,828	-	0.00%	-	(503,304)		1,733,578	-	1,733,578	MF00477120	MF00477120
1B0023	11/30/1991	386,828	377,487	13,180	3.41%	(13,180)	(516,484)		1,733,578	59,609	1,792,646	MF00475031	MF00475031
1B0023	12/31/1991	377,487	377,487	9,242	2.45%	(9,242)	(525,726)		1,792,646	43,889	1,836,535	MF00472887	MF00472887
1B0023	1/31/1992	377,487	377,487	-	0.00%	-	(525,726)		1,836,535	-	1,836,535	MF00471027	MF00471027
1B0023	2/29/1992	377,487	393,182	15,053	3.99%	-	(525,726)		1,836,535	73,235	1,909,771	MF00469258	MF00469258
1B0023	3/31/1992	393,182	378,141	9,877	2.51%	(15,053)	(540,779)		1,909,771	47,976	1,957,747	MF00467058	MF00467058
1B0023	4/30/1992	378,141	378,144	-	0.00%	(9,877)	(550,657)		1,957,747	-	1,957,747	MF00464829	MF00464829
1B0023	5/31/1992	378,144	378,144	-	0.00%	-	(550,657)		1,957,747	-	1,957,747	MF00462611	MF00462611
1B0023	6/30/1992	378,144	383,424	10,000	2.64%	(10,000)	(560,657)		1,957,747	51,775	2,009,522	MF00460632	MF00460632
1B0023	7/31/1992	383,424	383,424	-	0.00%	-	(560,657)		2,009,522	-	2,009,522	MF00458624	MF00458624
1B0023	8/31/1992	383,424	378,178	15,049	3.92%	(15,049)	(575,706)		2,009,522	78,873	2,088,394	MF00456672	MF00456672
1B0023	9/30/1992	378,178	388,097	9,919	2.62%	-	(575,706)		2,088,394	54,774	2,143,168	MF00454696	MF00454696
1B0023	10/31/1992	388,097	378,184	-	0.00%	(9,919)	(585,625)		2,143,168	-	2,143,168	MF00452274	MF00452274
1B0023	11/30/1992	378,184	378,184	4,125	1.09%	(4,125)	(589,750)		2,143,168	23,375	2,166,543	MF00450097	MF00450097
1B0023	12/31/1992	378,184	388,730	10,543	2.79%	-	(589,750)		2,166,543	60,398	2,226,941	MF00443780	MF00443780
1B0023	1/31/1993	388,730	378,193	-	0.00%	(10,543)	(600,293)		2,226,941	-	2,226,941	MF00435972	MF00435972
1B0023	2/28/1993	378,193	385,283	15,366	4.06%	(8,276)	(608,568)		2,226,941	90,478	2,317,419	MF00430571	MF00430571
1B0023	3/31/1993	385,283											



Exhibit 14A - Detailed Analysis of the Purported Month-End Equity Balance vs. the Purported Month-End Equity Balance if PW Transactions Were Reinvested for BLMIS Account 1B0023

As Reported									If REINVESTED			Beginning Bases	Ending Bases
Account	Statement Date	Reported Beginning Monthly Purported Equity <sup>(1)</sup>	Reported Ending Monthly Purported Equity <sup>(1)</sup>	Purported Gain	Percentage of Purported Gain	Monthly PW Transactions	Cumulative Total of PW Transactions	Principal Added	Revised Beginning Purported Equity Balance <sup>(2)</sup>	Revised Purported Gain <sup>(3)</sup>	Revised Ending Purported Equity Balance <sup>(2)</sup>		
1B0023	11/30/1994	394,047	384,613	12,125	3.08%	(7,841)	(718,763)		2,967,438	91,312	3,058,750	MF00318211	MF00318211
1B0023	12/31/1994	384,613	380,404	-	0.00%	(4,285)	(723,048)		3,058,750	-	3,058,750	MF00237857	MF00237857
1B0023	1/31/1995	380,404	387,074	4,760	1.25%	-	(723,048)		3,058,750	38,271	3,097,021	MF00220160	MF00220160
1B0023	2/28/1995	387,074	382,543	-	0.00%	(4,760)	(727,807)		3,097,021	-	3,097,021	MF00200502	MF00200502
1B0023	3/31/1995	382,543	382,543	5,253	1.37%	(5,253)	(733,060)		3,097,021	42,524	3,139,545	MF00217997	MF00217997
1B0023	4/30/1995	382,543	382,543	-	0.00%	-	(733,060)		3,139,545	-	3,139,545	MF00205984	MF00205984
1B0023	5/31/1995	382,543	384,941	15,752	4.12%	(13,359)	(746,419)		3,139,545	129,277	3,268,822	MF00166240	MF00166240
1B0023	6/30/1995	384,941	382,694	-	0.00%	(2,393)	(748,812)		3,268,822	-	3,268,822	MF00161597	MF00161597
1B0023	7/31/1995	382,694	382,695	10,757	2.81%	(10,757)	(759,569)		3,268,822	91,884	3,360,706	MF00213490	MF00213490
1B0023	8/31/1995	382,695	386,038	3,344	0.87%	-	(759,569)		3,360,706	29,364	3,390,070	MF00134210	MF00134210
1B0023	9/30/1995	386,038	387,350	4,305	1.12%	(3,344)	(762,913)		3,390,070	37,805	3,427,875	MF00113637	MF00113637
1B0023	10/31/1995	387,350	387,991	4,786	1.24%	(4,305)	(767,218)		3,427,875	42,356	3,470,231	MF00114017	MF00114017
1B0023	11/30/1995	387,991	384,348	-	0.00%	(4,786)	(772,004)		3,470,231	-	3,470,231	MF00107991	MF00107991
1B0023	12/31/1995	384,348	386,265	1,917	0.50%	-	(772,004)		3,470,231	17,305	3,487,536	MDPTPP00129299	MDPTPP00129300
1B0023	1/31/1996	386,265	393,796	5,279	1.37%	(1,917)	(773,921)		3,487,536	47,660	3,535,196	MDPTPP00129301	MDPTPP00129302
1B0023	2/29/1996	393,796	385,264	-	0.00%	(5,279)	(779,199)		3,535,196	-	3,535,196	MDPTPP00129303	MDPTPP00129305
1B0023	3/31/1996	385,264	393,947	8,656	2.25%	-	(779,199)		3,535,196	79,426	3,614,623	MDPTPP00129306	MDPTPP00129308
1B0023	4/30/1996	393,947	385,298	-	0.00%	(8,656)	(787,855)		3,614,623	-	3,614,623	MDPTPP00129309	MDPTPP00129310
1B0023	5/31/1996	385,298	392,500	14,452	3.75%	(7,225)	(795,080)		3,614,623	135,580	3,750,203	MDPTPP00129311	MDPTPP00129312
1B0023	6/30/1996	392,500	385,983	-	0.00%	(7,227)	(802,307)		3,750,203	-	3,750,203	MDPTPP00129313	MDPTPP00129314
1B0023	7/31/1996	385,983	385,986	3,370	0.87%	(3,370)	(805,677)		3,750,203	32,743	3,782,946	MDPTPP00129315	MDPTPP00129316
1B0023	8/31/1996	385,986	393,217	7,232	1.87%	-	(805,677)		3,782,946	70,874	3,853,820	MDPTPP00129317	MDPTPP00129318
1B0023	9/30/1996	393,217	386,896	487	0.12%	(7,232)	(812,909)		3,853,820	4,773	3,858,593	MDPTPP00129319	MDPTPP00129320
1B0023	10/31/1996	386,896	391,743	9,648	2.49%	(4,828)	(817,737)		3,858,593	96,223	3,954,815	MDPTPP00129321	MDPTPP00129322
1B0023	11/30/1996	391,743	390,824	4,347	1.11%	(5,307)	(823,044)		3,954,815	43,884	3,998,699	MDPTPP00129323	MDPTPP00129324
1B0023	12/31/1996	390,824	386,586	-	0.00%	(4,347)	(827,391)		3,998,699	-	3,998,699	MDPTPP00129325	MDPTPP00129326
1B0023	1/31/1997	386,586	396,243	7,735	2.00%	-	(827,391)		3,998,699	80,008	4,078,707	MDPTPP00129327	MDPTPP00129328
1B0023	2/28/1997	396,243	389,258	-	0.00%	(7,735)	(835,126)		4,078,707	-	4,078,707	MDPTPP00129329	MDPTPP00129330
1B0023	3/31/1997	389,258	389,845	4,371	1.12%	(4,371)	(839,497)		4,078,707	45,800	4,124,507	MDPTPP00129331	MDPTPP00129332
1B0023	4/30/1997	389,845	-	4,381	1.12%	(4,381)	(843,877)		4,124,507	46,345	4,170,852	MDPTPP00129333	MDPTPP00129334

<sup>(1)</sup> The Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held in the account at each respective month-end reporting period and is calculated as [New Balance] + [Value of Long Security Positions] - [Value of Short Security Positions].

<sup>(2)</sup> The Revised Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held if PW Transactions were reinvested and compounded over time plus any principal added to the account. This metric is calculated as [Revised Beginning Purported Equity Balance] + [Principal Added] + [Revised Purported Gain].

<sup>(3)</sup> The Revised Purported Gain represents what the purported gain would have been if the PW Transactions were reinvested and compounded over time and is calculated as [Revised Beginning Purported Equity Balance] \* [Purported Gain as a Percentage of the Reported Beginning Monthly Purported Equity].

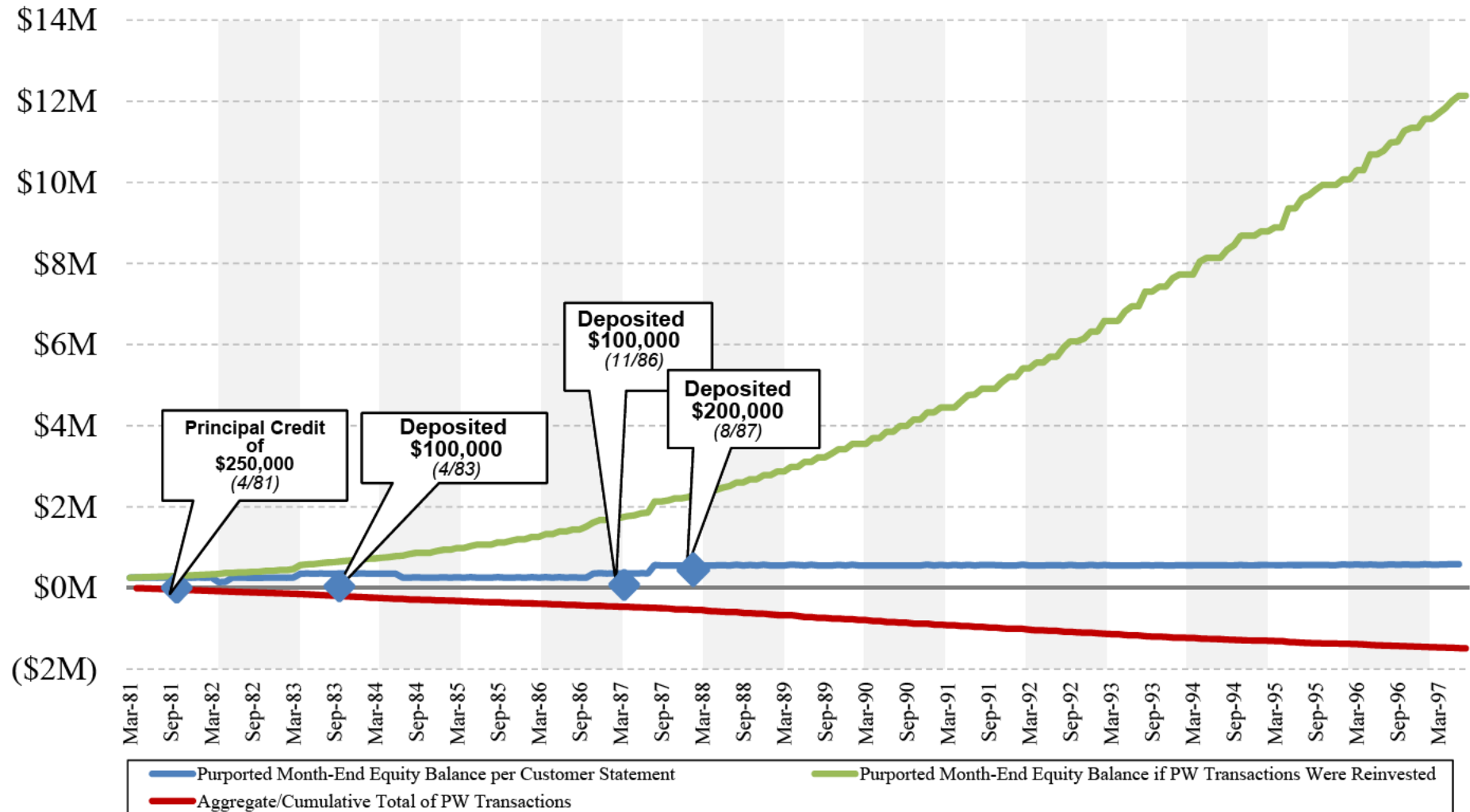
<sup>(1)</sup> Although records of BLMIS Customer Statements exist back to November 1978, the Principal Credit issued to this account presumes that the cash and historical cost of the securities reportedly held in the account(s) as of March 31, 1981 were principal and did not include any fictitious profits. The March 1981 Customer Statement for BLMIS Account 1B0023 demonstrates the amount granted as the principal credit as of April 1, 1981 and is calculated as [New Balance] + [Value of Long Security Positions] - [Value of Short Security Positions].

<sup>(5)</sup> Upon further review of BLMIS Account 1B0023, transactions with transaction codes other than PW's (e.g. "PYMT") but whose genesis is tied to fictitiously reported trading were identified and thus were treated like PW Transactions for purposes of this analysis.

## **Exhibit 15**

# EXHIBIT 15 – BLMIS Account 1B0033

## Purported Month-End Equity Balance vs. Purported Month-End Equity Balance if PW Transactions Were Reinvested



**NOTE:** The Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held in the account at each respective month-end reporting period.

## **Exhibit 15A**

Exhibit 15A - Detailed Analysis of the Purported Month-End Equity Balance vs. the Purported Month-End Equity Balance if PW Transactions Were Reinvested for BLMIS Account 1B0033

As Reported									If REINVESTED			Beginning Bases	Ending Bases
Account	Statement Date	Reported Beginning Monthly Purported Equity <sup>[1]</sup>	Reported Ending Monthly Purported Equity <sup>[1]</sup>	Purported Gain	Percentage of Purported Gain	Monthly PW Transactions	Cumulative Total of PW Transactions	Principal Added	Revised Beginning Purported Equity Balance <sup>[2]</sup>	Revised Purported Gain <sup>[3]</sup>	Revised Ending Purported Equity Balance <sup>[2]</sup>		
1B0033	3/31/1981		250,000	-	0.00%			250,000	-	-	250,000	MF00095506	MF00095506
1B0033	4/30/1981	250,000	253,757	9,375	3.75%	(5,618)	(5,618)		250,000	9,375	259,375	MF00095962	MF00095962
1B0033	5/29/1981	253,757	250,000	-	0.00%	(3,757)	(9,375)		259,375	-	259,375	MF00096562	MF00096562
1B0033	6/30/1981	250,000	255,066	12,498	5.00%	(7,450)	(16,825)		259,375	12,967	272,342	MF00097045	MF00097045
1B0033	7/31/1981	255,066	250,000	-	0.00%	(5,047)	(21,873)		272,342	-	272,342	MF00097554	MF00097554
1B0033	8/31/1981	250,000	254,416	11,868	4.75%	(7,452)	(29,324)		272,342	12,929	285,270	MF00055682	MF00055682
1B0033	9/30/1981	254,416	255,589	5,589	2.20%	(4,416)	(33,741)		285,270	6,267	291,537	MF00056188	MF00056188
1B0033	10/30/1981	255,589	255,047	5,047	1.97%	(5,589)	(39,330)		291,537	5,757	297,294	MF00079306	MF00079306
1B0033	11/30/1981	255,047	257,446	7,447	2.92%	(5,047)	(44,377)		297,294	8,680	305,974	MF00079839	MF00079839
1B0033	12/31/1981	257,446	250,000	3,790	1.47%	(11,237)	(55,614)		305,974	4,504	310,479	MF00080410	MF00080410
1B0033	1/29/1982	250,000	257,446	7,446	2.98%	-	(55,614)		310,479	9,247	319,726	MF00080926	MF00080926
1B0033	2/26/1982	257,446	250,000	5,054	1.96%	(12,500)	(68,114)		319,726	6,277	326,002	MF00081465	MF00081465
1B0033	3/31/1982	250,000	257,443	7,443	2.98%	-	(68,114)		326,002	9,706	335,708	MF00081989	MF00081989
1B0033	4/30/1982	257,443	143,810	5,057	1.96%	(12,500)	(80,614)		335,708	6,594	342,302	MF00146733	MF00146733
1B0033	5/28/1982	143,810	148,859	10,305	7.17%	(6,512)	(87,126)		342,302	24,529	366,831	MF00147298	MF00147298
1B0033	6/30/1982	148,859	250,000	-	0.00%	(3,793)	(90,919)		366,831	-	366,831	MF00147839	MF00147839
1B0033	7/30/1982	250,000	255,056	12,497	5.00%	(7,440)	(98,359)		366,831	18,337	385,168	MF00148400	MF00148400
1B0033	8/31/1982	255,056	250,000	-	0.00%	(5,056)	(103,415)		385,168	-	385,168	MF00148947	MF00148947
1B0033	9/30/1982	250,000	250,000	10,005	4.00%	(10,005)	(113,420)		385,168	15,415	400,583	MF00361012	MF00361012
1B0033	10/29/1982	250,000	250,000	-	0.00%	-	(113,420)		400,583	-	400,583	MF00361467	MF00361467
1B0033	11/30/1982	250,000	250,000	12,493	5.00%	(12,493)	(125,914)		400,583	20,018	420,601	MF00362029	MF00362029
1B0033	12/31/1982	250,000	250,000	-	0.00%	-	(125,914)		420,601	-	420,601	MF00362706	MF00362706
1B0033	1/31/1983	250,000	255,048	12,501	5.00%	(7,454)	(133,367)		420,601	21,032	441,633	MF00364981	MF00364981
1B0033	2/28/1983	255,048	250,000	-	0.00%	(5,048)	(138,415)		441,633	-	441,633	MF00365540	MF00365540
1B0033	3/31/1983	250,000	255,053	12,496	5.00%	(7,451)	(145,866)		441,633	22,074	463,707	MF00366104	MF00366104
1B0033	4/29/1983	255,053	350,000	-	0.00%	(5,045)	(150,911)	100,000	463,707	-	563,707	MF00366711	MF00366711
1B0033	5/31/1983	350,000	355,045	11,566	3.30%	(6,521)	(157,432)		563,707	18,628	582,335	MF00367267	MF00367267
1B0033	6/30/1983	355,045	350,000	3,749	1.06%	(8,793)	(166,225)		582,335	6,148	588,484	MF00367837	MF00367837
1B0033	7/29/1983	350,000	355,036	12,492	3.57%	(7,456)	(173,681)		588,484	21,004	609,488	MF00368420	MF00368420
1B0033	8/31/1983	355,036	350,000	10,585	2.98%	(15,622)	(189,303)		609,488	18,172	627,660	MF00368960	MF00368960
1B0033	9/30/1983	350,000	350,000	3,778	1.08%	(3,778)	(193,081)		627,660	6,775	634,434	MF00369531	MF00369531
1B0033	10/31/1983	350,000	357,511	12,463	3.56%	(4,953)	(198,033)		634,434	22,591	657,026	MF00145490	MF00145490
1B0033	11/30/1983	357,511	353,715	8,750	2.45%	(12,545)	(210,579)		657,026	16,080	673,106	MF00146050	MF00146050
1B0033	12/30/1983	353,715	350,000	5,632	1.59%	(9,347)	(219,925)		673,106	10,717	683,823	MF00358010	MF00358010
1B0033	1/31/1984	350,000	359,990	9,990	2.85%	-	(219,925)		683,823	19,519	703,342	MF00358576	MF00358576
1B0033	2/29/1984	359,990	350,000	7,512	2.09%	(17,503)	(237,428)		703,342	14,678	718,020	MF00359143	MF00359144
1B0033	3/31/1984	350,000	350,000	3,688	1.05%	(3,688)	(241,116)		718,020	7,565	725,585	MF00359743	MF00359743
1B0033	4/30/1984	350,000	350,000	10,708	3.06%	(10,708)	(251,823)		725,585	22,198	747,782	MF00360322	MF00360323
1B0033	5/31/1984	350,000	350,000	4,908	1.40%	(4,908)	(256,731)		747,782	10,486	758,269	MF00149399	MF00149399
1B0033	6/30/1984	350,000	350,000	11,651	3.33%	(11,651)	(268,383)		758,269	25,243	783,512	MF00149978	MF00149978
1B0033	7/31/1984	350,000	256,670	4,906	1.40%	-	(268,383)		783,512	10,983	794,495	MF00150572	MF00150572
1B0033	8/31/1984	256,670	251,764	12,590	4.91%	(17,496)	(285,879)		794,495	38,971	833,465	MF00151163	MF00151163
1B0033	9/30/1984	251,764	261,191	9,428	3.74%	-	(285,879)		833,465	31,210	864,676	MF00151759	MF00151759
1B0033	10/31/1984	261,191	251,764	-	0.00%	(9,428)	(295,307)		864,676	-	864,676	MF00363174	MF00363174
1B0033	11/30/1984	251,764	251,764	-	0.00%	-	(295,307)		864,676	-	864,676	MF00363808	MF00363808
1B0033	12/31/1984	251,764	251,764	12,590	5.00%	(12,590)	(307,896)		864,676	43,238	907,914	MF00364383	MF00364383
1B0033	1/31/1985	251,764	261,206	9,442	3.75%	-	(307,896)		907,914	34,051	941,965	MF00370678	MF00370678
1B0033	2/28/1985	261,206	251,764	-	0.00%	(9,442)	(317,338)		941,965	-	941,965	MF00371552	MF00371552
1B0033	3/31/1985	251,764	262,774	11,010	4.37%	-	(317,338)		941,965	41,193	983,158	MF00371873	MF00371873
1B0033	4/30/1985	262,774	251,764	-	0.00%	(11,010)	(328,348)		983,158	-	983,158	MF00372461	MF00372461
1B0033	5/31/1985	251,764	264,345	12,582	5.00%	-	(328,348)		983,158	49,132	1,032,290	MF00373070	MF00373070
1B0033	6/30/1985	264,345	251,764	9,441	3.57%	(12,582)	(340,930)		1,032,290	36,866	1,069,157	MF00156929	MF00156929
1B0033	7/31/1985	251,764	251,764	-	0.00%	(9,441)	(350,371)		1,069,157	-	1,069,157	MF00157574	MF00157574
1B0033	8/31/1985	251,764	251,764	-	0.00%	-	(350,371)		1,069,157	-	1,069,157	MF00158236	MF00158236
1B0033	9/30/1985	251,764	264,308	12,544	4.98%	-	(350,371)		1,069,157	53,272	1,122,428	MF00158857	MF00158857
1B0033	10/31/1985	264,308	251,764	-	0.00%	(12,544)	(362,915)		1,122,428	-	1,122,428	MF00159497	MF00159497
1B0033	11/30/1985	251,764	251,764	9,442	3.75%	(9,442)	(372,357)		1,122,428	42,096	1,164,524	MF00160173	MF00160173
1B0033	12/31/1985	251,764	259,628	7,864	3.12%	-	(372,357)		1,164,524	36,374	1,200,898	MF00160826	MF00160826
1B0033	1/31/1986	259,628	251,764	-	0.00%	(7,864)	(380,221)		1,200,898	-	1,200,898	MF00098146	MF00098146
1B0033	2/28/1986	251,764	264,351	12,588	5.00%	-	(380,221)		1,200,898	60,042	1,260,940	MF00098823	MF00098823
1B0033	3/31/1986	264,351	251,764	-	0.00%	(12,588)	(392,808)		1,260,940	-	1,260,940	MF00099592	MF00099592
1B0033	4/30/1986	251,764	264,353	12,590	5.00%	-	(392,808)		1,260,940	63,054	1,323,994	MF00100359	MF00100359
1B0033	5/31/1986	264,353	251,764	-	0.00%	(12,590)	(405,398)		1,323,994	-	1,323,994	MF00073369	MF00073369
1B0033	6/30/1986	251,764	264,356	12,592	5.00%	-							

Exhibit 15A - Detailed Analysis of the Purported Month-End Equity Balance vs. the Purported Month-End Equity Balance if PW Transactions Were Reinvested for BLMIS Account 1B0033

As Reported									If REINVESTED			Beginning Bases	Ending Bases
Account	Statement Date	Reported Beginning Monthly Purported Equity <sup>[1]</sup>	Reported Ending Monthly Purported Equity <sup>[1]</sup>	Purported Gain	Percentage of Purported Gain	Monthly PW Transactions	Cumulative Total of PW Transactions	Principal Added	Revised Beginning Purported Equity Balance <sup>[2]</sup>	Revised Purported Gain <sup>[3]</sup>	Revised Ending Purported Equity Balance <sup>[2]</sup>		
1B0033	11/30/1987	559,311	551,764	13,393	2.39%	(20,940)	(524,924)		2,157,654	51,664	2,209,318	MF00062943	MF00062943
1B0033	12/31/1987	551,764	551,764	-	0.00%	-	(524,924)		2,209,318	-	2,209,318	MF00063824	MF00063824
1B0033	1/31/1988	551,764	551,764	8,546	1.55%	(8,546)	(533,470)		2,209,318	34,218	2,243,536	MF000538967	MF000538967
1B0033	2/29/1988	551,764	551,764	13,153	2.38%	(13,153)	(546,623)		2,243,536	53,480	2,297,016	MF000540025	MF000540025
1B0033	3/31/1988	551,764	559,816	8,052	1.46%	-	(546,623)		2,297,016	33,521	2,330,537	MF000537258	MF000537258
1B0033	4/30/1988	559,816	551,764	14,896	2.66%	(22,948)	(569,570)		2,330,537	62,013	2,392,550	MF000538535	MF000538535
1B0033	5/31/1988	551,764	551,764	5,635	1.02%	(5,635)	(575,205)		2,392,550	24,436	2,416,986	MF000535055	MF000535055
1B0033	6/30/1988	551,764	560,531	13,179	2.39%	(13,179)	(588,385)		2,416,986	57,730	2,474,716	MF000536568	MF000536568
1B0033	7/31/1988	560,531	551,764	7,997	1.43%	(7,997)	(596,382)		2,474,716	35,307	2,510,023	MF000533119	MF000533119
1B0033	8/31/1988	551,764	571,320	19,556	3.54%	-	(596,382)		2,510,023	88,963	2,598,986	MF000534094	MF000534094
1B0033	9/30/1988	571,320	551,764	-	0.00%	(19,556)	(615,938)		2,598,986	-	2,598,986	MF000531060	MF000531060
1B0033	10/31/1988	551,764	564,058	17,315	3.14%	(5,021)	(620,959)		2,598,986	81,561	2,680,547	MF000532096	MF000532096
1B0033	11/30/1988	564,058	551,764	-	0.00%	(12,294)	(633,254)		2,680,547	-	2,680,547	MF000528717	MF000528717
1B0033	12/31/1988	551,764	572,450	20,686	3.75%	-	(633,254)		2,680,547	100,495	2,781,041	MF000529868	MF000529868
1B0033	1/31/1989	572,450	551,764	-	0.00%	(20,686)	(653,939)		2,781,041	-	2,781,041	MF00040627	MF00040627
1B0033	2/28/1989	551,764	551,764	17,569	3.18%	(17,569)	(671,508)		2,781,041	88,550	2,869,591	MF00041172	MF00041172
1B0033	3/31/1989	551,764	551,764	-	0.00%	-	(671,508)		2,869,591	-	2,869,591	MF00042392	MF00042392
1B0033	4/30/1989	551,764	573,822	22,058	4.00%	-	(671,508)		2,869,591	114,717	2,984,309	MF00043576	MF00043576
1B0033	5/31/1989	573,822	564,716	-	0.00%	(22,058)	(693,566)		2,984,309	-	2,984,309	MF00044678	MF00044678
1B0033	6/30/1989	564,716	551,764	23,391	4.14%	(23,391)	(716,956)		2,984,309	123,610	3,107,919	MF00046643	MF00046643
1B0033	7/31/1989	551,764	572,433	-	0.00%	-	(716,956)		3,107,919	-	3,107,919	MF00047871	MF00047871
1B0033	8/31/1989	572,433	551,764	20,670	3.61%	(20,670)	(737,626)		3,107,919	112,221	3,220,140	MF00048251	MF00048251
1B0033	9/30/1989	551,764	551,764	-	0.00%	-	(737,626)		3,220,140	-	3,220,140	MF00049574	MF00049574
1B0033	10/31/1989	551,764	551,764	16,516	2.99%	(16,516)	(754,142)		3,220,140	96,390	3,316,530	MF00051768	MF00051768
1B0033	11/30/1989	551,764	569,359	17,595	3.19%	-	(754,142)		3,316,530	105,761	3,422,292	MF00052492	MF00052492
1B0033	12/31/1989	569,359	551,764	-	0.00%	(17,595)	(771,737)		3,422,292	-	3,422,292	MF00052767	MF00052767
1B0033	1/31/1990	551,764	572,446	20,682	3.75%	-	(771,737)		3,422,292	128,278	3,550,570	MF00021747	MF00021747
1B0033	2/28/1990	572,446	551,764	-	0.00%	(20,682)	(792,419)		3,550,570	-	3,550,570	MF00023081	MF00023081
1B0033	3/31/1990	551,764	551,764	-	0.00%	-	(792,419)		3,550,570	-	3,550,570	MF00029644	MF00029644
1B0033	4/30/1990	551,764	551,764	22,070	4.00%	(22,070)	(814,489)		3,550,570	142,019	3,692,589	MF00031021	MF00031021
1B0033	5/31/1990	551,764	551,764	-	0.00%	-	(814,489)		3,692,589	-	3,692,589	MF00037320	MF00037320
1B0033	6/30/1990	551,764	551,764	23,417	4.24%	(23,417)	(837,906)		3,692,589	156,712	3,849,301	MF00038666	MF00038666
1B0033	7/31/1990	551,764	551,764	-	0.00%	-	(837,906)		3,849,301	-	3,849,301	MF00034196	MF00034196
1B0033	8/31/1990	551,764	551,764	20,655	3.74%	(20,655)	(858,561)		3,849,301	144,096	3,993,396	MF00035659	MF00035659
1B0033	9/30/1990	551,764	551,764	-	0.00%	-	(858,561)		3,993,396	-	3,993,396	MF00026297	MF00026297
1B0033	10/31/1990	551,764	551,764	22,069	4.00%	(22,069)	(880,629)		3,993,396	159,722	4,153,118	MF00027850	MF00027850
1B0033	11/30/1990	551,764	551,764	-	0.00%	-	(880,629)		4,153,118	-	4,153,118	MF00032474	MF00032474
1B0033	12/31/1990	551,764	575,166	23,387	4.24%	-	(880,629)		4,153,118	176,035	4,329,153	MF00024432	MF00024432
1B0033	1/31/1991	575,166	551,779	-	0.00%	(23,387)	(904,016)		4,329,153	-	4,329,153	MF00049523	MF00049523
1B0033	2/28/1991	551,779	567,291	15,513	2.81%	-	(904,016)		4,329,153	121,709	4,450,862	MF000492744	MF000492744
1B0033	3/31/1991	567,291	551,779	-	0.00%	(15,513)	(919,529)		4,450,862	-	4,450,862	MF000540948	MF000540948
1B0033	4/30/1991	551,779	567,214	-	0.00%	-	(919,529)		4,450,862	-	4,450,862	MF000488830	MF000488830
1B0033	5/31/1991	567,214	551,794	19,311	3.40%	(19,311)	(938,840)		4,450,862	151,533	4,602,395	MF000487072	MF000487072
1B0033	6/30/1991	551,794	569,894	18,099	3.28%	-	(938,840)		4,602,395	150,963	4,753,358	MF000485388	MF000485388
1B0033	7/31/1991	569,894	551,794	2,013	0.35%	(20,113)	(958,953)		4,753,358	16,792	4,770,150	MF000483417	MF000483417
1B0033	8/31/1991	551,794	568,340	16,546	3.00%	-	(958,953)		4,770,150	143,037	4,913,187	MF000481360	MF000481360
1B0033	9/30/1991	568,340	565,463	-	0.00%	(16,546)	(975,499)		4,913,187	-	4,913,187	MF000479268	MF000479268
1B0033	10/31/1991	565,463	565,463	-	0.00%	-	(975,499)		4,913,187	-	4,913,187	MF000477125	MF000477125
1B0033	11/30/1991	565,463	551,805	19,272	3.41%	(19,272)	(994,771)		4,913,187	167,450	5,080,636	MF000475038	MF000475038
1B0033	12/31/1991	551,805	551,805	13,512	2.45%	(13,512)	(1,008,283)		5,080,636	124,411	5,205,047	MF000472894	MF000472894
1B0033	1/31/1992	551,805	551,805	-	0.00%	-	(1,008,283)		5,205,047	-	5,205,047	MF000471031	MF000471031
1B0033	2/29/1992	551,805	574,768	22,025	3.99%	-	(1,008,283)		5,205,047	207,752	5,412,800	MF000469262	MF000469262
1B0033	3/31/1992	574,768	552,760	-	0.00%	(22,025)	(1,030,307)		5,412,800	-	5,412,800	MF000467062	MF000467062
1B0033	4/30/1992	552,760	552,763	14,464	2.62%	(14,464)	(1,044,771)		5,412,800	141,634	5,554,434	MF000464833	MF000464833
1B0033	5/31/1992	552,763	552,763	-	0.00%	-	(1,044,771)		5,554,434	-	5,554,434	MF000462624	MF000462624
1B0033	6/30/1992	552,763	560,506	14,599	2.64%	(14,599)	(1,059,370)		5,554,434	146,697	5,701,131	MF000460642	MF000460642
1B0033	7/31/1992	560,506	560,506	-	0.00%	-	(1,059,370)		5,701,131	-	5,701,131	MF000458634	MF000458634
1B0033	8/31/1992	560,506	552,808	22,060	3.94%	(22,060)	(1,081,430)		5,701,131	224,383	5,925,514	MF000456682	MF000456682
1B0033	9/30/1992	552,808	567,320	14,512	2.63%	-	(1,081,430)		5,925,514	155,551	6,081,064	MF000454705	MF000454705
1B0033	10/31/1992	567,320	552,816	-	0.00%	(14,512)	(1,095,942)		6,081,064	-	6,081,064	MF000452284	MF000452284
1B0033	11/30/1992	552,816	552,816	6,041	1.09%	(6,041)	(1,101,983)		6,081,064	66,451	6,147,515	MF000450107	MF000450107
1B0033	12/31/1992	552,816	568,364	15,548	2.81%	-	(1,101,983)		6,147,515	172,897	6,320,412	MF0	

Exhibit 15A - Detailed Analysis of the Purported Month-End Equity Balance vs. the Purported Month-End Equity Balance if PW Transactions Were Reinvested for BLMIS Account 1B0033

Account	Statement Date	As Reported							If REINVESTED			Beginning Dates	Ending Dates
		Reported Beginning Monthly Purported Equity <sup>(1)</sup>	Reported Ending Monthly Purported Equity <sup>(1)</sup>	Purported Gain	Percentage of Purported Gain	Monthly PW Transactions	Cumulative Total of PW Transactions	Principal Added	Revised Beginning Purported Equity Balance <sup>(2)</sup>	Revised Purported Gain <sup>(3)</sup>	Revised Ending Purported Equity Balance <sup>(2)</sup>		
1B0033	10/31/1994	555,816	566,238	15,288	2.75%	(4,867)	(1,285,982)		8,450,262	232,432	8,682,695	MF00278643	MF00278643
1B0033	11/30/1994	566,238	555,885	-	0.00%	(10,422)	(1,296,404)		8,682,695	-	8,682,695	MF00318219	MF00318219
1B0033	12/31/1994	555,885	555,885	-	0.00%	-	(1,296,404)		8,682,695	-	8,682,695	MF00237865	MF00237865
1B0033	1/31/1995	555,885	567,611	6,943	1.25%	-	(1,296,404)		8,682,695	108,449	8,791,143	MF00220169	MF00220169
1B0033	2/28/1995	567,611	561,010	-	0.00%	(6,943)	(1,303,347)		8,791,143	-	8,791,143	MF00200510	MF00200510
1B0033	3/31/1995	561,010	561,010	6,309	1.12%	(6,309)	(1,309,656)		8,791,143	98,867	8,890,011	MF00218005	MF00218005
1B0033	4/30/1995	561,010	561,010	-	0.00%	-	(1,309,656)		8,890,011	-	8,890,011	MF00205992	MF00205992
1B0033	5/31/1995	561,010	565,224	29,445	5.25%	(25,232)	(1,334,889)		8,890,011	466,598	9,356,609	MF00166248	MF00166248
1B0033	6/30/1995	565,224	561,235	-	0.00%	(4,213)	(1,339,101)		9,356,609	-	9,356,609	MF00161606	MF00161606
1B0033	7/31/1995	561,235	561,240	14,688	2.62%	(14,688)	(1,353,789)		9,356,609	244,872	9,601,481	MF00213500	MF00213500
1B0033	8/31/1995	561,240	566,146	4,906	0.87%	-	(1,353,789)		9,601,481	83,934	9,685,415	MF00134219	MF00134219
1B0033	9/30/1995	566,146	569,438	7,720	1.36%	(4,906)	(1,358,695)		9,685,415	132,079	9,817,485	MF00113646	MF00113646
1B0033	10/31/1995	569,438	568,971	7,020	1.23%	(7,720)	(1,366,415)		9,817,485	121,029	9,938,514	MF00114026	MF00114026
1B0033	11/30/1995	568,971	562,009	-	0.00%	(7,020)	(1,373,435)		9,938,514	-	9,938,514	MF00108000	MF00108000
1B0033	12/31/1995	562,009	562,009	-	0.00%	-	(1,373,435)		9,938,514	-	9,938,514	MDPTTP00129991	MDPTTP00129992
1B0033	1/31/1996	562,009	581,397	7,731	1.38%	-	(1,373,435)		9,938,514	136,721	10,075,235	MDPTTP00129993	MDPTTP00129994
1B0033	2/29/1996	581,397	568,522	-	0.00%	(7,731)	(1,381,167)		10,075,235	-	10,075,235	MDPTTP00129995	MDPTTP00129997
1B0033	3/31/1996	568,522	581,321	12,771	2.25%	-	(1,381,167)		10,075,235	226,320	10,301,555	MDPTTP00129998	MDPTTP00130000
1B0033	4/30/1996	581,321	568,569	-	0.00%	(12,771)	(1,393,937)		10,301,555	-	10,301,555	MDPTTP00130001	MDPTTP00130002
1B0033	5/31/1996	568,569	579,198	21,296	3.75%	(10,641)	(1,404,579)		10,301,555	385,857	10,687,412	MDPTTP00130003	MDPTTP00130004
1B0033	6/30/1996	579,198	569,594	-	0.00%	(10,655)	(1,415,234)		10,687,412	-	10,687,412	MDPTTP00130005	MDPTTP00130006
1B0033	7/31/1996	569,594	569,596	4,980	0.87%	(4,980)	(1,420,214)		10,687,412	93,441	10,780,852	MDPTTP00130007	MDPTTP00130008
1B0033	8/31/1996	569,596	580,282	10,686	1.88%	-	(1,420,214)		10,780,852	202,251	10,983,104	MDPTTP00130009	MDPTTP00130010
1B0033	9/30/1996	580,282	570,948	718	0.12%	(10,686)	(1,430,900)		10,983,104	13,580	10,996,684	MDPTTP00130011	MDPTTP00130012
1B0033	10/31/1996	570,948	578,123	14,247	2.50%	(7,128)	(1,438,027)		10,996,684	274,393	11,271,077	MDPTTP00130013	MDPTTP00130015
1B0033	11/30/1996	578,123	573,915	3,569	0.62%	(7,837)	(1,445,864)		11,271,077	69,576	11,340,653	MDPTTP00130016	MDPTTP00130017
1B0033	12/31/1996	573,915	570,418	-	0.00%	(3,569)	(1,449,432)		11,340,653	-	11,340,653	MDPTTP00130018	MDPTTP00130019
1B0033	1/31/1997	570,418	584,810	11,403	2.00%	-	(1,449,432)		11,340,653	226,697	11,567,350	MDPTTP00130020	MDPTTP00130021
1B0033	2/28/1997	584,810	574,522	-	0.00%	(11,403)	(1,460,835)		11,567,350	-	11,567,350	MDPTTP00130022	MDPTTP00130023
1B0033	3/31/1997	574,522	575,379	6,454	1.12%	(6,454)	(1,467,289)		11,567,350	129,944	11,697,294	MDPTTP00130024	MDPTTP00130025
1B0033	4/30/1997	575,379	581,842	6,463	1.12%	-	(1,467,289)		11,697,294	131,386	11,828,680	MDPTTP00130026	MDPTTP00130027
1B0033	5/31/1997	581,842	585,580	8,630	1.48%	(6,463)	(1,473,752)		11,828,680	175,435	12,004,115	MDPTTP00130028	MDPTTP00130029
1B0033	6/30/1997	585,580	583,443	6,484	1.11%	(8,630)	(1,482,381)		12,004,115	132,916	12,137,031	MDPTTP00130030	MDPTTP00130031
1B0033	7/31/1997	583,443	-	-	0.00%	(6,484)	(1,488,865)		12,137,031	-	12,137,031	MDPTTP00130032	MDPTTP00130033

<sup>(1)</sup> The Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held in the account at each respective month-end reporting period and is calculated as [New Balance] + [Value of Long Security Positions] - [Value of Short Security Positions].

<sup>(2)</sup> The Revised Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held if PW Transactions were reinvested and compounded over time plus any principal added to the account. This metric is calculated as [Revised Beginning Purported Equity Balance] + [Principal Added] + [Revised Purported Gain]

<sup>(3)</sup> The Revised Purported Gain represents what the purported gain would have been if the PW Transactions were reinvested and compounded over time and is calculated as [Revised Beginning Purported Equity Balance] \* [Purported Gain as a Percentage of the Reported Beginning Monthly Purported Equity].

<sup>(4)</sup> Although records of BLMIS Customer Statements exist back to November 1978, the Principal Credit issued to this account presumes that the cash and historical cost of the securities reportedly held in the account(s) as of March 31, 1981 were principal and did not include any fictitious profits. The March 1981 Customer Statement for BLMIS Account 1B0033 demonstrates the amount granted as the principal credit as of April 1, 1981 and is calculated as [New Balance] + [Value of Long Security Positions] - [Value of Short Security Positions].

<sup>(5)</sup> Upon further review of BLMIS Account 1B0033, transactions with transaction codes other than PWs (e.g. "PYMT") but whose genesis is tied to fictitiously reported trading were identified and thus were treated like PW Transactions for purposes of this analysis.

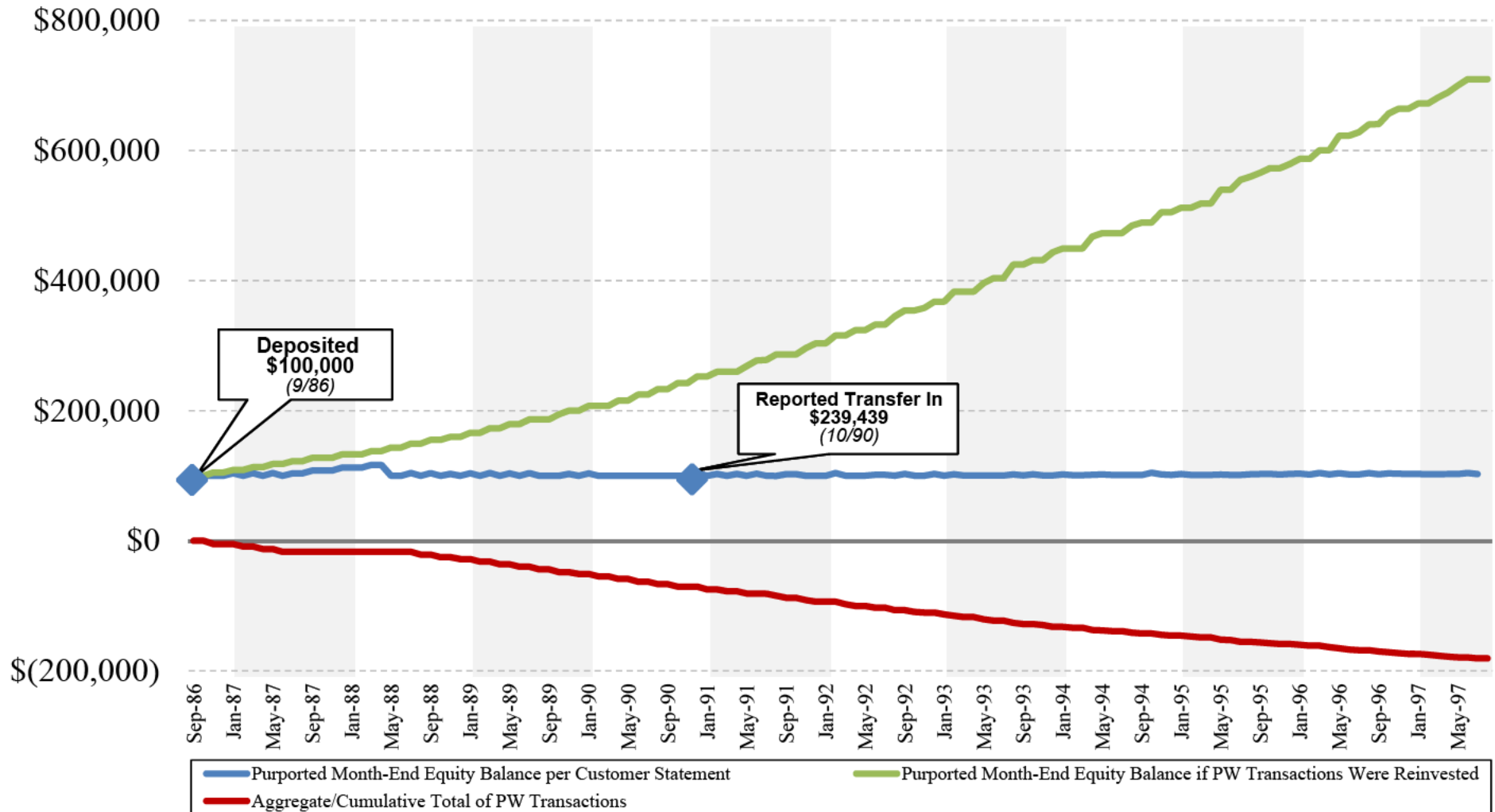
## **Exhibit 16**



# EXHIBIT 16 – BLMIS Account 1B0034

## Purported Month-End Equity Balance vs.

## Purported Month-End Equity Balance if PW Transactions Were Reinvested



**NOTE:** The Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held in the account at each respective month-end reporting period.

## **Exhibit 16A**

Exhibit 16A - Detailed Analysis of the Purported Month-End Equity Balance vs. the Purported Month-End Equity Balance if PW Transactions Were Reinvested for BLMIS Account 1B0034

As Reported									If REINVESTED			Beginning Bates	Ending Bates
Account	Statement Date	Reported Beginning Monthly Purported Equity <sup>[1]</sup>	Reported Ending Monthly Purported Equity <sup>[1]</sup>	Purported Gain	Purported Gain as a Percentage of the Reported Beginning Monthly Purported Equity	Monthly PW Transactions	Cumulative Total of PW Transactions	Principal Added	Revised Beginning Purported Equity Balance <sup>[2]</sup>	Revised Purported Gain <sup>[3]</sup>	Revised Ending Purported Equity Balance <sup>[2]</sup>		
1B0034	9/30/1986	-	100,000	-	0.00%	-	-	100,000	-	-	100,000	MF00064855	MF00064855
1B0034	10/31/1986	100,000	100,000	-	0.00%	-	-	-	100,000	-	100,000	MF00065606	MF00065606
1B0034	11/30/1986	100,000	100,000	5,000	5.00%	(5,000)	(5,000)	-	100,000	5,000	105,000	MF00077782	MF00077782
1B0034	12/31/1986	100,000	100,000	-	0.00%	-	(5,000)	-	105,000	-	105,000	MF00067076	MF00067076
1B0034	1/31/1987	100,000	103,754	3,754	3.75%	-	(5,000)	-	105,000	3,941	108,941	MF00057232	MF00057232
1B0034	2/28/1987	103,754	100,000	-	0.00%	(3,754)	(8,754)	-	108,941	-	108,941	MF00057515	MF00057515
1B0034	3/31/1987	100,000	103,993	3,993	3.99%	-	(8,754)	-	108,941	4,350	113,291	MF00058332	MF00058332
1B0034	4/30/1987	103,993	100,000	-	0.00%	(3,993)	(12,747)	-	113,291	-	113,291	MF00101119	MF00101119
1B0034	5/31/1987	100,000	104,253	4,253	4.25%	-	(12,747)	-	113,291	4,819	118,110	MF00101901	MF00101901
1B0034	6/30/1987	104,253	100,000	-	0.00%	(4,253)	(17,000)	-	118,110	-	118,110	MF00102744	MF00102744
1B0034	7/31/1987	100,000	103,727	3,727	3.73%	-	(17,000)	-	118,110	4,402	122,512	MF00059167	MF00059167
1B0034	8/31/1987	103,727	103,727	-	0.00%	-	(17,000)	-	122,512	-	122,512	MF00060869	MF00060869
1B0034	9/30/1987	103,727	107,873	4,146	4.00%	-	(17,000)	-	122,512	4,897	127,409	MF00061148	MF00061148
1B0034	10/31/1987	107,873	107,873	-	0.00%	-	(17,000)	-	127,409	-	127,409	MF00062042	MF00062042
1B0034	11/30/1987	107,873	107,873	-	0.00%	-	(17,000)	-	127,409	-	127,409	MF00062982	MF00062982
1B0034	12/31/1987	107,873	112,459	4,586	4.25%	-	(17,000)	-	127,409	5,417	132,826	MF00063863	MF00063863
1B0034	1/31/1988	112,459	112,459	-	0.00%	-	(17,000)	-	132,826	-	132,826	MF00539006	MF00539006
1B0034	2/29/1988	112,459	112,459	-	0.00%	-	(17,000)	-	132,826	-	132,826	MF00540062	MF00540062
1B0034	3/31/1988	112,459	116,676	4,217	3.75%	-	(17,000)	-	132,826	4,981	137,806	MF00537296	MF00537296
1B0034	4/30/1988	116,676	116,676	-	0.00%	-	(17,000)	-	137,806	-	137,806	MF00538572	MF00538572
1B0034	5/31/1988	116,676	100,000	4,663	4.00%	(21,340)	(17,000)	-	137,806	5,508	143,315	MF00535094	MF00535094
1B0034	6/30/1988	100,000	100,000	-	0.00%	-	(17,000)	-	143,315	-	143,315	MF00536607	MF00536607
1B0034	7/31/1988	100,000	104,255	4,255	4.26%	-	(17,000)	-	143,315	6,098	149,413	MF00533161	MF00533161
1B0034	8/31/1988	104,255	100,000	-	0.00%	(4,255)	(21,255)	-	149,413	-	149,413	MF00534132	MF00534132
1B0034	9/30/1988	100,000	103,968	3,968	3.97%	-	(21,255)	-	149,413	5,928	155,341	MF00531101	MF00531101
1B0034	10/31/1988	103,968	100,000	-	0.00%	(3,968)	(25,223)	-	155,341	-	155,341	MF00532137	MF00532137
1B0034	11/30/1988	100,000	102,814	2,814	2.81%	-	(25,223)	-	155,341	4,371	159,712	MF00528762	MF00528762
1B0034	12/31/1988	102,814	100,000	-	0.00%	(2,814)	(28,037)	-	159,712	-	159,712	MF00529911	MF00529911
1B0034	1/31/1989	100,000	103,926	3,926	3.93%	-	(28,037)	-	159,712	6,270	165,983	MF00040669	MF00040669
1B0034	2/28/1989	103,926	100,000	-	0.00%	(3,926)	(31,963)	-	165,983	-	165,983	MF00041211	MF00041211
1B0034	3/31/1989	100,000	104,248	4,248	4.25%	-	(31,963)	-	165,983	7,050	173,033	MF00042434	MF00042434
1B0034	4/30/1989	104,248	100,000	-	0.00%	(4,248)	(36,211)	-	173,033	-	173,033	MF00043618	MF00043618
1B0034	5/31/1989	100,000	103,718	3,718	3.72%	-	(36,211)	-	173,033	6,433	179,466	MF00044719	MF00044719
1B0034	6/30/1989	103,718	100,000	-	0.00%	(3,718)	(39,929)	-	179,466	-	179,466	MF00046685	MF00046685
1B0034	7/31/1989	100,000	104,003	4,003	4.00%	-	(39,929)	-	179,466	7,184	186,650	MF00047912	MF00047912
1B0034	8/31/1989	104,003	100,000	-	0.00%	(4,003)	(43,932)	-	186,650	-	186,650	MF00048291	MF00048291
1B0034	9/30/1989	100,000	100,000	-	0.00%	-	(43,932)	-	186,650	-	186,650	MF00049613	MF00049613
1B0034	10/31/1989	100,000	100,000	4,240	4.24%	(4,240)	(48,172)	-	186,650	7,914	194,565	MF00051810	MF00051810
1B0034	11/30/1989	100,000	102,814	2,814	2.81%	-	(48,172)	-	194,565	5,476	200,040	MF00052529	MF00052529
1B0034	12/31/1989	102,814	100,000	-	0.00%	(2,814)	(50,986)	-	200,040	-	200,040	MF00052808	MF00052808
1B0034	1/31/1990	100,000	103,682	3,682	3.68%	-	(50,986)	-	200,040	7,366	207,406	MF00021788	MF00021788
1B0034	2/28/1990	103,682	100,000	-	0.00%	(3,682)	(54,668)	-	207,406	-	207,406	MF00023121	MF00023121
1B0034	3/31/1990	100,000	100,000	-	0.00%	-	(54,668)	-	207,406	-	207,406	MF00029683	MF00029683
1B0034	4/30/1990	100,000	100,000	4,001	4.00%	(4,001)	(58,669)	-	207,406	8,298	215,705	MF00031063	MF00031063
1B0034	5/31/1990	100,000	100,000	-	0.00%	-	(58,669)	-	215,705	-	215,705	MF00037358	MF00037358
1B0034	6/30/1990	100,000	100,000	4,228	4.23%	(4,228)	(62,897)	-	215,705	9,120	224,825	MF00038707	MF00038707
1B0034	7/31/1990	100,000	100,000	-	0.00%	-	(62,897)	-	224,825	-	224,825	MF00034239	MF00034239
1B0034	8/31/1990	100,000	100,000	3,728	3.73%	(3,728)	(66,626)	-	224,825	8,382	233,206	MF00035709	MF00035709
1B0034	9/30/1990	100,000	100,000	-	0.00%	-	(66,626)	-	233,206	-	233,206	MF00026349	MF00026349
1B0034	10/31/1990	100,000	100,000	3,965	3.96%	(3,965)	(70,590)	-	233,206	9,246	242,452	MF00027903	MF00027903
1B0034	11/30/1990	100,000	100,000	-	0.00%	-	(70,590)	-	242,452	-	242,452	MF00032523	MF00032523
1B0034	12/31/1990	100,000	104,244	4,241	4.24%	-	(70,590)	-	242,452	10,282	252,734	MF00024486	MF00024486
1B0034	1/31/1991	104,244	100,004	-	0.00%	(4,241)	(74,831)	-	252,734	-	252,734	MF00049457	MF00049457
1B0034	2/28/1991	100,004	102,814	2,810	2.81%	-	(74,831)	-	252,734	7,103	259,836	MF00049278	MF00049278
1B0034	3/31/1991	102,814	100,004	-	0.00%	(2,810)	(77,641)	-	259,836	-	259,836	MF00054098	MF00054098
1B0034	4/30/1991	100,004	102,794	-	0.00%	-	(77,641)	-	259,836	-	259,836	MF00048879	MF00048879
1B0034	5/31/1991	102,794	100,007	3,496	3.40%	(3,496)	(81,137)	-	259,836	8,836	268,672	MF00048719	MF00048719
1B0034	6/30/1991	100,007	103,237	3,230	3.23%	-	(81,137)	-	268,672	8,678	277,350	MF00048540	MF00048540
1B0034	7/31/1991	103,237	100,007	361	0.35%	(361)	(81,498)	-	277,350	969	278,319	MF00048346	MF00048346
1B0034	8/31/1991	100,007	99,769	2,993	2.99%	(3,230)	(84,728)	-	278,319	8,328	286,648	MF00048146	MF00048146
1B0034	9/30/1991	99,769	102,470	-	0.00%	(2,993)	(87,720)	-	286,648	-	286,648	MF00047928	MF00047928
1B0034	10/31/1991	102,470	102,470	-	0.00%	-	(87,720)	-	286,648	-	286,648	MF000477183	MF000477183
1B0034	11/30/1991	102,470	100,009	3,474	3.39%	(3,474)	(91,194)	-	286,648	9,718	296,366	MF000475095	MF000475095
1B0034	12/31/1991	100,009	100,009	2,451	2.45%	(2,451)	(93,645)	-	296,366	7,263	303,629	MF000472953	MF000472953
1B0034	1/31/1992	100,009	100,009	-	0.00%	-	(93,645)	-	303,629	-	303,629	MF000471087	MF000471087
1B00													

Exhibit 16A - Detailed Analysis of the Purported Month-End Equity Balance vs. the Purported Month-End Equity Balance if PW Transactions Were Reinvested for BLMIS Account 1B0034

Account	Statement Date	As Reported							If REINVESTED			Beginning Bates	Ending Bates
		Reported Beginning Monthly Purported Equity <sup>(1)</sup>	Reported Ending Monthly Purported Equity <sup>(1)</sup>	Purported Gain	Purported Gain as a Percentage of the Reported Beginning Monthly Purported Equity	Monthly PW Transactions	Cumulative Total of PW Transactions	Principal Added	Revised Beginning Purported Equity Balance <sup>(2)</sup>	Revised Purported Gain <sup>(3)</sup>	Revised Ending Purported Equity Balance <sup>(2)</sup>		
1B0034	6/30/1993	100,274	100,274	1,886	1.88%	(1,886)	(122,732)		396,407	7,455	403,862	MF00403924	MF00403924
1B0034	7/31/1993	100,274	100,274	-	0.00%	-	(122,732)		403,862	-	403,862	MF00396272	MF00396272
1B0034	8/31/1993	100,274	102,026	5,219	5.20%	(3,470)	(126,202)		403,862	21,021	424,883	MF00381092	MF00381092
1B0034	9/30/1993	102,026	100,592	-	0.00%	(1,749)	(127,951)		424,883	-	424,883	MF00355559	MF00355559
1B0034	10/31/1993	100,592	102,227	1,635	1.63%	-	(127,951)		424,883	6,907	431,790	MF00347655	MF00347655
1B0034	11/30/1993	102,227	100,593	-	0.00%	(1,635)	(129,586)		431,790	-	431,790	MF00332015	MF00332015
1B0034	12/31/1993	100,593	100,593	2,817	2.80%	(2,817)	(132,403)		431,790	12,092	443,882	MF00341968	MF00341968
1B0034	1/31/1994	100,593	102,075	1,262	1.25%	-	(132,403)		443,882	5,567	449,448	MF00311346	MF00311346
1B0034	2/28/1994	102,075	100,878	-	0.00%	(1,262)	(133,665)		449,448	-	449,448	MF00305897	MF00305897
1B0034	3/31/1994	100,878	100,878	-	0.00%	-	(133,665)		449,448	-	449,448	MF00328760	MF00328760
1B0034	4/30/1994	100,877	101,505	4,142	4.11%	(3,516)	(137,181)		449,448	18,454	467,902	MF00284428	MF00284428
1B0034	5/31/1994	101,505	102,045	1,137	1.12%	(626)	(137,807)		467,902	5,243	473,145	MF00272904	MF00272904
1B0034	6/30/1994	102,045	101,329	-	0.00%	(1,137)	(138,944)		473,145	-	473,145	MF00231680	MF00231680
1B0034	7/31/1994	101,329	101,329	-	0.00%	-	(138,944)		473,145	-	473,145	MF00229284	MF00229284
1B0034	8/31/1994	101,329	101,009	2,454	2.42%	(2,454)	(141,398)		473,145	11,459	484,604	MF00321092	MF00321092
1B0034	9/30/1994	101,009	101,009	1,016	1.01%	(1,016)	(142,413)		484,604	4,872	489,476	MF00258449	MF00258449
1B0034	10/31/1994	101,009	104,649	-	0.00%	-	(142,413)		489,476	-	489,476	MF00278644	MF00278644
1B0034	11/30/1994	104,649	102,144	3,405	3.25%	(2,271)	(144,685)		489,476	15,928	505,404	MF00318220	MF00318220
1B0034	12/31/1994	102,144	101,211	-	0.00%	(1,134)	(145,819)		505,404	-	505,404	MF00237866	MF00237866
1B0034	1/31/1995	101,211	102,659	1,387	1.37%	-	(145,819)		505,404	6,925	512,329	MF00220170	MF00220170
1B0034	2/28/1995	102,659	101,319	-	0.00%	(1,387)	(147,206)		512,329	-	512,329	MF00200511	MF00200511
1B0034	3/31/1995	101,319	101,319	1,267	1.25%	(1,267)	(148,473)		512,329	6,407	518,736	MF00218006	MF00218006
1B0034	4/30/1995	101,319	101,319	-	0.00%	-	(148,473)		518,736	-	518,736	MF00205993	MF00205993
1B0034	5/31/1995	101,319	101,960	4,164	4.11%	(3,525)	(151,998)		518,736	21,319	540,055	MF00166249	MF00166249
1B0034	6/30/1995	101,960	101,337	-	0.00%	(639)	(152,637)		540,055	-	540,055	MF00161607	MF00161607
1B0034	7/31/1995	101,337	101,341	2,804	2.77%	(2,804)	(155,441)		540,055	14,945	555,000	MF00213501	MF00213501
1B0034	8/31/1995	101,341	102,231	890	0.88%	-	(155,441)		555,000	4,874	559,874	MF00134220	MF00134220
1B0034	9/30/1995	102,231	102,658	1,134	1.11%	(890)	(156,331)		559,874	6,209	566,083	MF00113647	MF00113647
1B0034	10/31/1995	102,658	102,836	1,266	1.23%	(1,134)	(157,465)		566,083	6,982	573,066	MF00114027	MF00114027
1B0034	11/30/1995	102,836	101,797	-	0.00%	(1,266)	(158,731)		573,066	-	573,066	MF00108001	MF00108001
1B0034	12/31/1995	101,797	102,940	1,143	1.12%	-	(158,731)		573,066	6,434	579,500	MDPTPP00130038	MDPTPP00130039
1B0034	1/31/1996	102,940	103,290	1,404	1.36%	(1,143)	(159,874)		579,500	7,901	587,401	MDPTPP00130040	MDPTPP00130041
1B0034	2/29/1996	103,290	101,974	-	0.00%	(1,404)	(161,277)		587,401	-	587,401	MDPTPP00130042	MDPTPP00130043
1B0034	3/31/1996	101,974	104,279	2,292	2.25%	-	(161,277)		587,401	13,202	600,603	MDPTPP00130044	MDPTPP00130046
1B0034	4/30/1996	104,279	101,990	-	0.00%	(2,292)	(163,569)		600,603	-	600,603	MDPTPP00130047	MDPTPP00130048
1B0034	5/31/1996	101,990	103,888	3,808	3.73%	(1,898)	(165,467)		600,603	22,424	623,027	MDPTPP00130049	MDPTPP00130050
1B0034	6/30/1996	103,888	102,162	-	0.00%	(1,910)	(167,377)		623,027	-	623,027	MDPTPP00130051	MDPTPP00130052
1B0034	7/31/1996	102,162	102,163	887	0.87%	(887)	(168,264)		623,027	5,409	628,436	MDPTPP00130053	MDPTPP00130054
1B0034	8/31/1996	102,163	104,081	1,918	1.88%	-	(168,264)		628,436	11,798	640,234	MDPTPP00130055	MDPTPP00130056
1B0034	9/30/1996	104,081	102,370	123	0.12%	(1,918)	(170,182)		640,234	754	640,989	MDPTPP00130057	MDPTPP00130058
1B0034	10/31/1996	102,370	103,663	2,554	2.50%	(1,269)	(171,451)		640,989	15,993	656,982	MDPTPP00130059	MDPTPP00130060
1B0034	11/30/1996	103,663	103,425	1,156	1.11%	(1,408)	(172,859)		656,982	7,324	664,306	MDPTPP00130061	MDPTPP00130062
1B0034	12/31/1996	103,425	102,425	-	0.00%	(1,156)	(174,015)		664,306	-	664,306	MDPTPP00130063	MDPTPP00130064
1B0034	1/31/1997	102,425	102,846	1,272	1.24%	-	(174,015)		664,306	8,252	672,558	MDPTPP00130065	MDPTPP00130066
1B0034	2/28/1997	102,846	102,562	-	0.00%	(1,272)	(175,287)		672,558	-	672,558	MDPTPP00130067	MDPTPP00130068
1B0034	3/31/1997	102,562	102,642	1,401	1.37%	(1,401)	(176,688)		672,558	9,187	681,745	MDPTPP00130069	MDPTPP00130070
1B0034	4/30/1997	102,642	102,729	1,158	1.13%	(1,158)	(177,846)		681,745	7,691	689,437	MDPTPP00130071	MDPTPP00130073
1B0034	5/31/1997	102,729	102,723	1,605	1.56%	(1,605)	(179,451)		689,437	10,773	700,209	MDPTPP00130074	MDPTPP00130075
1B0034	6/30/1997	102,723	104,136	1,413	1.38%	-	(179,451)		700,209	9,628	709,837	MDPTPP00130076	MDPTPP00130077
1B0034	7/31/1997	104,136	102,725	-	0.00%	(1,413)	(180,864)		709,837	-	709,837	MDPTPP00130078	MDPTPP00130079
1B0034	8/31/1997	102,725	-	-	0.00%	-	(180,864)		709,837	-	709,837	MDPTPP00130080	MDPTPP00130081

<sup>(1)</sup> The Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held in the account at each respective month-end reporting period and is calculated as [New Balance] + [Value of Long Security Positions] - [Value of Short Security Positions].

<sup>(2)</sup> The Revised Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held if PW Transactions were reinvested and compounded over time plus any principal added to the account. This metric is calculated as [Revised Beginning Purported Equity Balance] + [Principal Added] + [Revised Purported Gain]

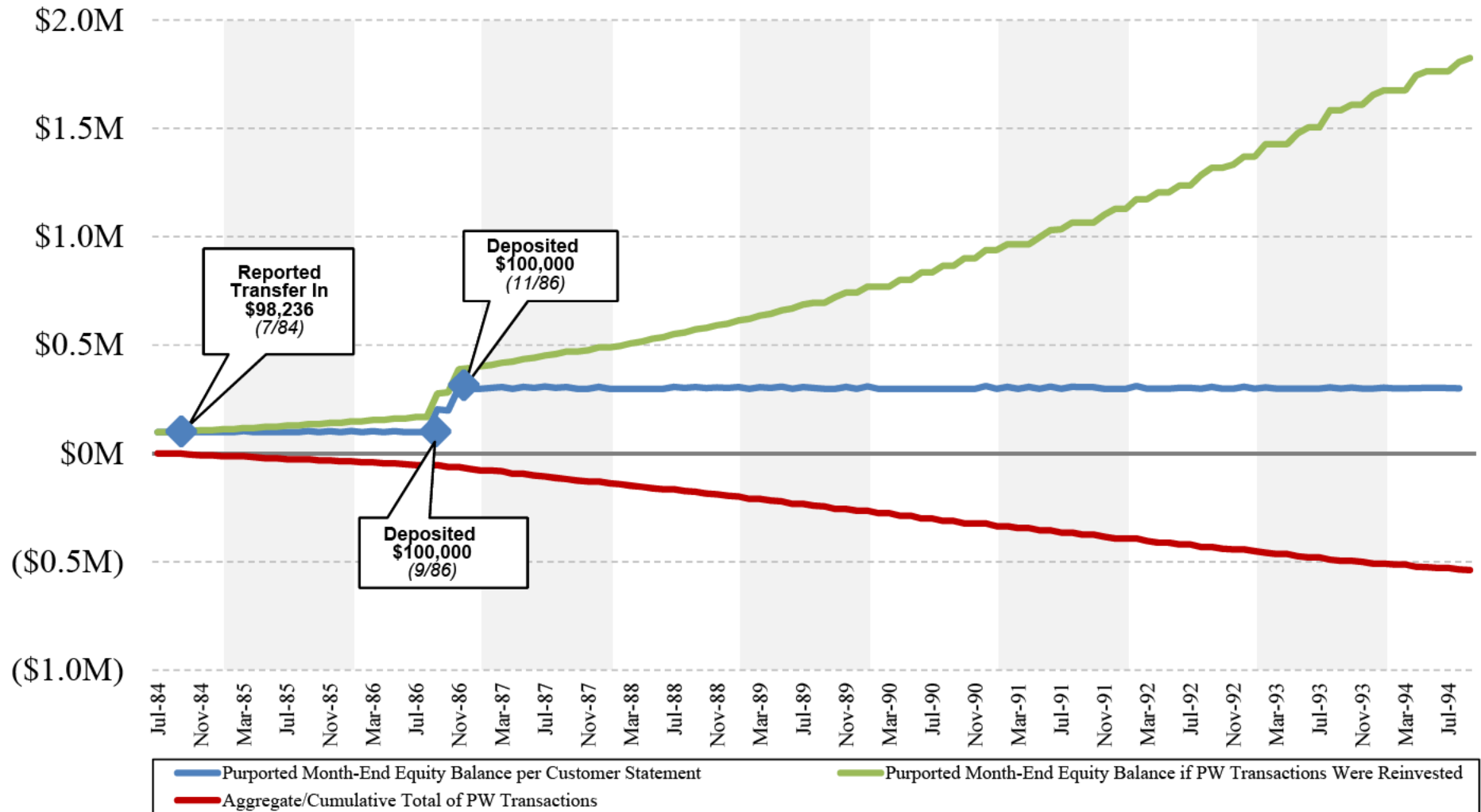
<sup>(3)</sup> The Revised Purported Gain represents what the purported gain would have been if the PW Transactions were reinvested and compounded over time and is calculated as [Revised Beginning Purported Equity Balance] \* [Purported Gain as a Percentage of the Reported Beginning Monthly Purported Equity].

<sup>(4)</sup> Upon further review of BLMIS Account 1B0034, this "CW" transaction was identified as a lump sum cash withdrawal for purported fictitious gains reportedly earned in prior months. As a result and for purposes of this analysis this transaction was broken out into the associated individual transactions at the time when the purported gain was "realized" in the account and treated like a PW Transactions.

## **Exhibit 17**

# EXHIBIT 17 – BLMIS Account 1B0036

## Purported Month-End Equity Balance vs. Purported Month-End Equity Balance if PW Transactions Were Reinvested



**NOTE:** The Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held in the account at each respective month-end reporting period.



## **Exhibit 17A**

Exhibit 17A - Detailed Analysis of the Purported Month-End Equity Balance vs. the Purported Month-End Equity Balance if PW Transactions Were Reinvested for BLMIS Account 1B0036

Account	Statement Date	As Reported							If REINVESTED			Beginning Bates	Ending Bates
		Reported Beginning Monthly Purported Equity <sup>[1]</sup>	Reported Ending Monthly Purported Equity <sup>[1]</sup>	Purported Gain	Percentage of Purported Gain	Monthly PW Transactions	Cumulative Total of PW Transactions	Principal Added	Revised Beginning Purported Equity Balance <sup>[2]</sup>	Revised Purported Gain <sup>[3]</sup>	Revised Ending Purported Equity Balance <sup>[2]</sup>		
1B0036	7/31/1984	-	98,236	-	0.00%	-	-	98,236	-	-	98,236	MF00150595	MF00150595
1B0036	8/31/1984	98,236	98,236	-	0.00%	-	-	-	98,236	-	98,236	MF00151187	MF00151187
1B0036	9/30/1984	98,236	103,146	4,909	5.00%	-	-	-	98,236	4,909	103,146	MF00151781	MF00151781
1B0036	10/31/1984	103,146	98,236	-	0.00%	(4,909)	(4,909)	-	103,146	-	103,146	MF00363200	MF00363200
1B0036	11/30/1984	98,236	98,236	3,678	3.74%	(3,678)	(8,587)	-	103,146	3,862	107,007	MF00363832	MF00363832
1B0036	12/31/1984	98,236	98,236	-	0.00%	-	(8,587)	-	107,007	-	107,007	MF00364407	MF00364407
1B0036	1/31/1985	98,236	98,236	4,303	4.38%	(4,303)	(12,890)	-	107,007	4,687	111,695	MF00370704	MF00370704
1B0036	2/28/1985	98,236	98,236	-	0.00%	-	(12,890)	-	111,695	-	111,695	MF00371575	MF00371575
1B0036	3/31/1985	98,236	103,128	4,891	4.98%	-	(12,890)	-	111,695	5,561	117,256	MF00371896	MF00371896
1B0036	4/30/1985	103,128	98,236	-	0.00%	(4,891)	(17,782)	-	117,256	-	117,256	MF00372484	MF00372484
1B0036	5/31/1985	98,236	98,236	4,299	4.38%	(4,299)	(22,081)	-	117,256	5,131	122,387	MF00373093	MF00373093
1B0036	6/30/1985	98,236	98,236	-	0.00%	-	(22,081)	-	122,387	-	122,387	MF00156953	MF00156953
1B0036	7/31/1985	98,236	98,236	4,913	5.00%	(4,913)	(26,993)	-	122,387	6,120	128,508	MF00157599	MF00157599
1B0036	8/31/1985	98,236	98,236	-	0.00%	-	(26,993)	-	128,508	-	128,508	MF00158259	MF00158259
1B0036	9/30/1985	98,236	103,148	4,912	5.00%	-	(26,993)	-	128,508	6,425	134,933	MF00158880	MF00158880
1B0036	10/31/1985	103,148	98,236	-	0.00%	(4,912)	(31,905)	-	134,933	-	134,933	MF00159521	MF00159521
1B0036	11/30/1985	98,236	102,531	4,294	4.37%	-	(31,905)	-	134,933	5,899	140,831	MF00160197	MF00160197
1B0036	12/31/1985	102,531	98,236	-	0.00%	(4,294)	(36,199)	-	140,831	-	140,831	MF00160849	MF00160849
1B0036	1/31/1986	98,236	103,143	4,907	4.99%	-	(36,199)	-	140,831	7,034	147,865	MF00098169	MF00098169
1B0036	2/28/1986	103,143	98,236	-	0.00%	(4,907)	(41,106)	-	147,865	-	147,865	MF00098846	MF00098846
1B0036	3/31/1986	98,236	102,525	4,288	4.37%	-	(41,106)	-	147,865	6,455	154,320	MF00099638	MF00099638
1B0036	4/30/1986	102,525	98,236	-	0.00%	(4,288)	(45,394)	-	154,320	-	154,320	MF00100383	MF00100383
1B0036	5/31/1986	98,236	102,540	4,303	4.38%	-	(45,394)	-	154,320	6,760	161,080	MF00070473	MF00070473
1B0036	6/30/1986	102,540	98,236	-	0.00%	(4,303)	(49,698)	-	161,080	-	161,080	MF00074118	MF00074118
1B0036	7/31/1986	98,236	98,236	4,289	4.37%	(4,289)	(53,987)	-	161,080	7,033	168,113	MF00074843	MF00074843
1B0036	8/31/1986	98,236	98,236	-	0.00%	-	(53,987)	-	168,113	-	168,113	MF00072669	MF00072669
1B0036	9/30/1986	98,236	203,147	4,911	5.00%	-	(53,987)	100,000	168,113	8,404	276,517	MF00064843	MF00064843
1B0036	10/31/1986	203,147	198,236	3,750	1.85%	(8,660)	(62,647)	-	276,517	5,104	281,621	MF00077058	MF00077058
1B0036	11/30/1986	198,236	303,145	4,909	2.48%	-	(62,647)	100,000	281,621	6,974	388,595	MF00077770	MF00077770
1B0036	12/31/1986	303,145	298,236	3,745	1.24%	(8,654)	(71,301)	-	388,595	4,800	393,396	MF00078528	MF00078528
1B0036	1/31/1987	298,236	298,236	6,938	2.33%	(6,938)	(78,239)	-	393,396	9,151	402,547	MF00057220	MF00057220
1B0036	2/28/1987	298,236	301,956	3,720	1.25%	-	(78,239)	-	402,547	5,021	407,568	MF00057503	MF00057503
1B0036	3/31/1987	301,956	306,160	7,923	2.62%	(3,720)	(81,959)	-	407,568	10,695	418,263	MF00058320	MF00058320
1B0036	4/30/1987	306,160	298,236	3,748	1.22%	(11,672)	(93,631)	-	418,263	5,121	423,384	MF00101106	MF00101106
1B0036	5/31/1987	298,236	306,657	8,421	2.82%	-	(93,631)	-	423,384	11,954	435,338	MF00101889	MF00101889
1B0036	6/30/1987	306,657	302,245	4,009	1.31%	(8,421)	(102,051)	-	435,338	5,691	441,029	MF00102732	MF00102732
1B0036	7/31/1987	302,245	308,780	7,399	2.45%	(4,009)	(106,060)	-	441,029	10,796	451,825	MF00059155	MF00059155
1B0036	8/31/1987	308,780	302,523	4,287	1.39%	(7,399)	(113,459)	-	451,825	6,273	458,098	MF00060857	MF00060857
1B0036	9/30/1987	302,523	306,135	7,899	2.61%	(4,287)	(117,746)	-	458,098	11,961	470,060	MF00061136	MF00061136
1B0036	10/31/1987	306,135	298,236	-	0.00%	(7,899)	(125,645)	-	470,060	-	470,060	MF00062028	MF00062028
1B0036	11/30/1987	298,236	298,236	3,773	1.26%	(3,773)	(129,418)	-	470,060	5,946	476,006	MF00062969	MF00062969
1B0036	12/31/1987	298,236	306,629	8,393	2.81%	-	(129,418)	-	476,006	13,395	489,401	MF00063850	MF00063850
1B0036	1/31/1988	306,629	298,236	-	0.00%	(8,393)	(137,810)	-	489,401	-	489,401	MF00538993	MF00538993
1B0036	2/29/1988	298,236	298,236	4,020	1.35%	(4,020)	(141,830)	-	489,401	6,596	495,997	MF00540049	MF00540049
1B0036	3/31/1988	298,236	298,236	7,409	2.48%	(7,409)	(149,239)	-	495,997	12,322	508,319	MF00537283	MF00537283
1B0036	4/30/1988	298,236	298,236	4,276	1.43%	(4,276)	(153,515)	-	508,319	7,288	515,607	MF00538560	MF00538560
1B0036	5/31/1988	298,236	298,236	7,899	2.65%	(7,899)	(161,414)	-	515,607	13,656	529,263	MF00535082	MF00535082
1B0036	6/30/1988	298,236	298,236	3,770	1.26%	(3,770)	(165,184)	-	529,263	6,690	535,953	MF00536594	MF00536594
1B0036	7/31/1988	298,236	306,635	8,399	2.82%	-	(165,184)	-	535,953	15,093	551,046	MF00533148	MF00533148
1B0036	8/31/1988	306,635	301,973	3,737	1.22%	(8,399)	(173,582)	-	551,046	6,716	557,762	MF00534119	MF00534119
1B0036	9/30/1988	301,973	306,172	7,936	2.63%	(3,737)	(177,320)	-	557,762	14,658	572,420	MF00531087	MF00531087
1B0036	10/31/1988	306,172	301,725	3,489	1.14%	(7,936)	(185,255)	-	572,420	6,523	578,943	MF00532123	MF00532123
1B0036	11/30/1988	301,725	304,558	6,321	2.10%	(3,489)	(188,744)	-	578,943	12,129	591,072	MF00528748	MF00528748
1B0036	12/31/1988	304,558	301,973	3,736	1.23%	(6,321)	(195,066)	-	591,072	7,251	598,323	MF00529898	MF00529898
1B0036	1/31/1989	301,973	306,088	7,852	2.60%	(3,736)	(198,802)	-	598,323	15,558	613,881	MF00040655	MF00040655
1B0036	2/28/1989	306,088	298,236	3,226	1.05%	(11,078)	(209,880)	-	613,881	6,470	620,351	MF00041198	MF00041198
1B0036	3/31/1989	298,236	305,624	7,388	2.48%	-	(209,880)	-	620,351	15,367	635,718	MF00042420	MF00042420
1B0036	4/30/1989	305,624	302,218	3,982	1.30%	(7,388)	(217,268)	-	635,718	8,282	644,001	MF00043604	MF00043604
1B0036	5/31/1989	302,218	308,023	7,436	2.46%	(3,982)	(221,249)	-	644,001	15,845	659,846	MF00044705	MF00044705
1B0036	6/30/1989	308,023	298,236	4,241	1.38%	(11,676)	(232,926)	-	659,846	9,084	668,930	MF00046671	MF00046671
1B0036	7/31/1989	298,236	306,164	7,928	2.66%	-	(232,926)	-	668,930	17,781	686,711	MF00047898	MF00047898
1B0036	8/31/1989	306,164	301,982	3,745	1.22%	(7,928)	(240,853)	-	686,711	8,401	695,112	MF00048278	MF00048278
1B0036	9/30/1989	301,982	298,236	-	0.00%	(3,745)	(244,599)	-	695,112	-	695,112	MF00049600	MF00049600
1B0036	10/31/1989	298,236	298,236	11,405	3.82%	(11,405)	(256,003)	-	695,112	26,581	721,693	MF00051796	MF00051796
1B0036	11/30/1989	298,236	306,625	8,388	2.81%	-							

Exhibit 17A - Detailed Analysis of the Purported Month-End Equity Balance vs. the Purported Month-End Equity Balance if PW Transactions Were Reinvested for BLMIS Account 1B0036

As Reported									If REINVESTED			Beginning Bases	Ending Bases
Account	Statement Date	Reported Beginning Monthly Purported Equity <sup>[1]</sup>	Reported Ending Monthly Purported Equity <sup>[1]</sup>	Purported Gain	Percentage of Purported Gain	Monthly PW Transactions	Cumulative Total of PW Transactions	Principal Added	Revised Beginning Purported Equity Balance <sup>[2]</sup>	Revised Purported Gain <sup>[3]</sup>	Revised Ending Purported Equity Balance <sup>[2]</sup>		
1B0036	6/30/1991	298,253	308,000	9,746	3.27%	-	(354,657)		997,674	32,602	1,030,276	MF00485431	MF00485431
1B0036	7/31/1991	308,000	298,253	1,088	0.35%	(10,834)	(365,491)		1,030,276	3,638	1,033,915	MF00483458	MF00483458
1B0036	8/31/1991	298,253	307,183	8,930	2.99%	-	(365,491)		1,033,915	30,957	1,064,871	MF00481406	MF00481406
1B0036	9/30/1991	307,183	305,645	-	0.00%	(8,930)	(374,421)		1,064,871	-	1,064,871	MF00479318	MF00479318
1B0036	10/31/1991	305,645	305,645	-	0.00%	-	(374,421)		1,064,871	-	1,064,871	MF00477174	MF00477174
1B0036	11/30/1991	305,645	298,259	10,422	3.41%	(10,422)	(384,844)		1,064,871	36,312	1,101,183	MF00475086	MF00475086
1B0036	12/31/1991	298,259	298,259	7,305	2.45%	(7,305)	(392,149)		1,101,183	26,971	1,128,154	MF00472943	MF00472943
1B0036	1/31/1992	298,259	298,259	-	0.00%	-	(392,149)		1,128,154	-	1,128,154	MF00471078	MF00471078
1B0036	2/29/1992	298,259	310,682	11,920	4.00%	-	(392,149)		1,128,154	45,085	1,173,239	MF00469303	MF00469303
1B0036	3/31/1992	310,682	298,771	-	0.00%	(11,920)	(404,068)		1,173,239	-	1,173,239	MF00467112	MF00467112
1B0036	4/30/1992	298,771	298,772	7,831	2.62%	(7,831)	(411,899)		1,173,239	30,750	1,203,989	MF00464884	MF00464884
1B0036	5/31/1992	298,772	298,772	-	0.00%	-	(411,899)		1,203,989	-	1,203,989	MF00462628	MF00462628
1B0036	6/30/1992	298,772	302,943	7,896	2.64%	(7,896)	(419,795)		1,203,989	31,818	1,235,807	MF00460645	MF00460645
1B0036	7/31/1992	302,943	302,943	-	0.00%	-	(419,795)		1,235,807	-	1,235,807	MF00458637	MF00458637
1B0036	8/31/1992	302,943	298,801	11,884	3.92%	(11,884)	(431,679)		1,235,807	48,479	1,284,286	MF00456685	MF00456685
1B0036	9/30/1992	298,801	306,645	7,844	2.63%	-	(431,679)		1,284,286	33,713	1,318,000	MF00454708	MF00454708
1B0036	10/31/1992	306,645	298,805	-	0.00%	(7,844)	(439,523)		1,318,000	-	1,318,000	MF00452287	MF00452287
1B0036	11/30/1992	298,805	298,805	3,265	1.09%	(3,265)	(442,788)		1,318,000	14,402	1,332,402	MF00450110	MF00450110
1B0036	12/31/1992	298,805	307,203	8,398	2.81%	-	(442,788)		1,332,402	37,447	1,369,849	MF00443794	MF00443794
1B0036	1/31/1993	307,203	298,810	-	0.00%	(8,398)	(451,186)		1,369,849	-	1,369,849	MF00435983	MF00435983
1B0036	2/28/1993	298,810	304,790	12,516	4.19%	(6,536)	(457,721)		1,369,849	57,376	1,427,225	MF00430582	MF00430582
1B0036	3/31/1993	304,790	298,993	-	0.00%	(5,980)	(463,701)		1,427,225	-	1,427,225	MF00425585	MF00425585
1B0036	4/30/1993	298,993	298,993	-	0.00%	-	(463,701)		1,427,225	-	1,427,225	MF00385973	MF00385973
1B0036	5/31/1993	298,993	298,996	10,424	3.49%	(10,424)	(474,126)		1,427,225	49,760	1,476,986	MF00416434	MF00416434
1B0036	6/30/1993	298,996	298,996	5,600	1.87%	(5,600)	(479,725)		1,476,986	27,661	1,504,647	MF00403926	MF00403926
1B0036	7/31/1993	298,996	298,996	-	0.00%	-	(479,725)		1,504,647	-	1,504,647	MF00396274	MF00396274
1B0036	8/31/1993	298,996	304,229	15,652	5.23%	(10,423)	(490,149)		1,504,647	78,767	1,583,414	MF00381094	MF00381094
1B0036	9/30/1993	304,229	299,274	-	0.00%	(5,229)	(495,378)		1,583,414	-	1,583,414	MF00355561	MF00355561
1B0036	10/31/1993	299,274	304,128	4,854	1.62%	-	(495,378)		1,583,414	25,680	1,609,094	MF00347657	MF00347657
1B0036	11/30/1993	304,128	299,277	-	0.00%	(4,854)	(500,231)		1,609,094	-	1,609,094	MF00332017	MF00332017
1B0036	12/31/1993	299,277	299,277	8,412	2.81%	(8,412)	(508,643)		1,609,094	45,226	1,654,320	MF00341971	MF00341971
1B0036	1/31/1994	299,277	303,574	3,735	1.25%	-	(508,643)		1,654,320	20,645	1,674,965	MF00311349	MF00311349
1B0036	2/28/1994	303,574	299,873	-	0.00%	(3,735)	(512,378)		1,674,965	-	1,674,965	MF00305899	MF00305899
1B0036	3/31/1994	299,873	299,873	-	0.00%	-	(512,378)		1,674,965	-	1,674,965	MF00328762	MF00328762
1B0036	4/30/1994	299,873	301,745	12,354	4.12%	(10,483)	(522,860)		1,674,965	69,004	1,743,969	MF00284430	MF00284430
1B0036	5/31/1994	301,745	303,461	3,376	1.12%	(1,871)	(524,732)		1,743,969	19,512	1,763,481	MF00272906	MF00272906
1B0036	6/30/1994	303,461	301,377	-	0.00%	(3,376)	(528,108)		1,763,481	-	1,763,481	MF00231682	MF00231682
1B0036	7/31/1994	301,377	301,377	-	0.00%	-	(528,108)		1,763,481	-	1,763,481	MF00229286	MF00229286
1B0036	8/31/1994	301,377	300,425	7,310	2.43%	(7,310)	(535,418)		1,763,481	42,775	1,806,256	MF00321094	MF00321094
1B0036	9/30/1994	300,425	-	3,009	1.00%	(3,009)	(538,427)		1,806,256	18,091	1,824,347	MF00258451	MF00258451

<sup>[1]</sup> The Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held in the account at each respective month-end reporting period and is calculated as [New Balance] + [Value of Long Security Positions] - [Value of Short Security Positions].

<sup>[2]</sup> The Revised Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held if PW Transactions were reinvested and compounded over time plus any principal added to the account. This metric is calculated as [Revised Beginning Purported Equity Balance] + [Principal Added] + [Revised Purported Gain]

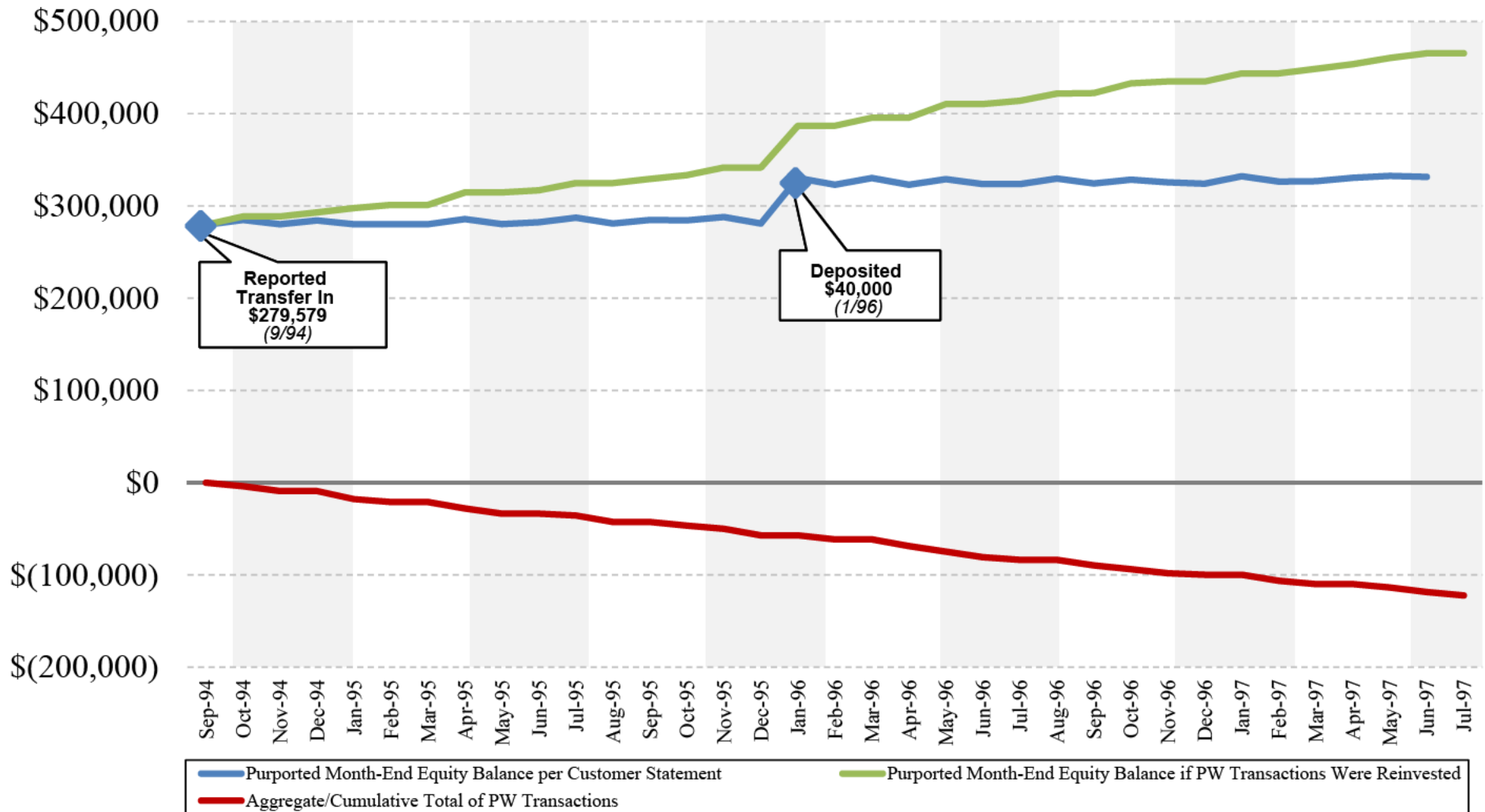
<sup>[3]</sup> The Revised Purported Gain represents what the purported gain would have been if the PW Transactions were reinvested and compounded over time and is calculated as [Revised Beginning Purported Equity Balance] \* [Purported Gain as a Percentage of the Reported Beginning Monthly Purported Equity].

## **Exhibit 18**

# EXHIBIT 18 – BLMIS Account 1B0115

## Purported Month-End Equity Balance vs.

## Purported Month-End Equity Balance if PW Transactions Were Reinvested



**NOTE:** The Purported Equity Balances represent the cash balance reported in the account plus the cost basis of positions allegedly held in the account at each respective month-end reporting period.